



Daily MTM Report

Daily summary for: 28/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.65820	7.75700		16.88	149,633,569.80	19,539	220,304.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,093.00000	8,192,000	42.88	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,093.00000	6,192,000	36.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,093.00000	4,192,000	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		11.00000	9,000	27.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,104.00000	2,201,000	27.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		919.00000	826,000	16.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		12.00000	18,000	16.74	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,908.00000	1,809,000	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,907.00000	2,808,000	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,907.00000	3,808,000	22.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,043.00000	8,142,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,043.00000	6,142,000	36.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,043.00000	4,142,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		12.00000	10,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,055.00000	2,152,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		227.00000	185,000	17.65	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		270.00000	327,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		966.00000	873,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		9.00000	15,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,958.00000	1,859,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,957.00000	2,858,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,957.00000	3,858,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		209.00000	170,000	17.91	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		302.00000	362,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,143.00000	8,242,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,143.00000	6,242,000	36.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,143.00000	4,242,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		10.00000	8,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,153.00000	2,250,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		192.00000	156,000	18.17	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		335.00000	398,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		872.00000	781,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		15.00000	23,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,858.00000	1,759,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,857.00000	2,758,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,857.00000	3,758,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,193.00000	8,292,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,193.00000	6,292,000	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,193.00000	4,292,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		9.00000	8,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,202.00000	2,300,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		176.00000	143,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		369.00000	435,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		826.00000	736,000	16.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		19.00000	28,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,808.00000	1,710,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	2,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,807.00000	2,708,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,807.00000	3,708,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,293.00000	8,392,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,293.00000	6,392,000	37.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,293.00000	4,392,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		8.00000	6,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,301.00000	2,398,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		148.00000	120,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		441.00000	512,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		736.00000	649,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		29.00000	41,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,708.00000	1,610,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	2,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,707.00000	2,608,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,707.00000	3,608,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.68	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	16.10	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,343.00000	8,442,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,343.00000	6,442,000	37.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,343.00000	4,442,000	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		7.00000	6,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,350.00000	2,448,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		136.00000	110,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		479.00000	552,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		692.00000	607,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		35.00000	49,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,659.00000	1,560,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,657.00000	2,558,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,657.00000	3,558,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,393.00000	8,492,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,393.00000	6,492,000	37.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,393.00000	4,492,000	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		7.00000	5,000	27.75	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		2,400.00000	2,497,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		125.00000	101,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		518.00000	593,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		650.00000	567,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		43.00000	59,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,609.00000	1,510,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,607.00000	2,508,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,607.00000	3,508,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,543.00000	8,642,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,543.00000	6,642,000	38.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,543.00000	4,642,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		5.00000	4,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,548.00000	2,646,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		529.00000	452,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		72.00000	94,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,460.00000	1,361,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,457.00000	2,358,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,457.00000	3,358,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,493.00000	8,592,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,493.00000	6,592,000	38.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,493.00000	4,592,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		5.00000	4,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,498.00000	2,596,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		106.00000	86,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		599.00000	678,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		568.00000	489,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		61.00000	81,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,509.00000	1,411,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	3,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,507.00000	2,408,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,507.00000	3,408,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,643.00000	8,742,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,643.00000	6,742,000	38.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.90	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		4,643.00000	4,742,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		4.00000	3,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,647.00000	2,745,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		83.00000	67,000	20.75	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		726.00000	809,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		456.00000	384,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		99.00000	126,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,360.00000	1,262,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	4,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,357.00000	2,258,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,357.00000	3,258,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		97.00000	79,000	20.23	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		640.00000	721,000	20.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,943.00000	8,042,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,943.00000	6,042,000	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,943.00000	4,042,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		14.00000	12,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,957.00000	2,054,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		272.00000	221,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		215.00000	263,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,063.00000	967,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		6.00000	9,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,058.00000	1,959,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,057.00000	2,958,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,057.00000	3,958,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,993.00000	8,092,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,993.00000	6,092,000	36.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,993.00000	4,092,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		14.00000	11,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,007.00000	2,103,000	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		247.00000	202,000	17.40	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		240.00000	294,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,014.00000	920,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		7.00000	12,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,008.00000	1,909,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,007.00000	2,908,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,007.00000	3,908,000	21.79	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	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,243.00000	8,342,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,243.00000	6,342,000	37.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,243.00000	4,342,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		9.00000	7,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,252.00000	2,349,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		161.00000	131,000	18.68	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		404.00000	473,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		781.00000	692,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		24.00000	34,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,758.00000	1,660,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	2,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,757.00000	2,658,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,757.00000	3,658,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,443.00000	8,542,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,443.00000	6,542,000	37.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,443.00000	4,542,000	31.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		6.00000	5,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,449.00000	2,547,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		115.00000	93,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		558.00000	635,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		608.00000	527,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		51.00000	69,000	16.80	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,559.00000	1,461,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	3,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,557.00000	2,458,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,557.00000	3,458,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,593.00000	8,692,000	42.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,593.00000	6,692,000	38.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,593.00000	4,692,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		5.00000	4,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,598.00000	2,696,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		90.00000	73,000	20.49	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		683.00000	765,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		492.00000	417,000	16.83	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		85.00000	109,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,410.00000	1,312,000	18.95	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	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	4,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,407.00000	2,308,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,407.00000	3,308,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		23.00000	20,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,566.00000	1,662,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		27.00000	23,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,420.00000	1,515,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		858.00000	945,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		65.00000	53,000	21.52	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		995.00000	1,085,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		52.00000	43,000	22.30	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		29.00000	25,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,372.00000	1,467,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		34.00000	28,000	23.84	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,277.00000	1,370,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		60.00000	49,000	21.78	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		903.00000	991,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		170.00000	208,000	16.87	20,800.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		327.00000	266,000	16.87	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		299.00000	241,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		192.00000	233,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		813.00000	900,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		70.00000	58,000	21.26	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			7.76930	7.86920		17.16	155,828,850.10	20,057	29,567.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,081.00000	8,181,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,082.00000	6,182,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		13.00000	12,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,094.00000	4,193,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		59.00000	54,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,140.00000	2,235,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		338.00000	298,000	17.96	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		419.00000	479,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		967.00000	883,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		48.00000	64,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,925.00000	1,826,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	7,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,920.00000	2,820,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,919.00000	3,819,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		183.00000	163,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		864.00000	944,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,131.00000	8,231,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,132.00000	6,232,000	28.85	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		13.00000	11,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,144.00000	4,242,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		57.00000	52,000	25.84	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,188.00000	2,283,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		925.00000	843,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		56.00000	74,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,876.00000	1,777,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	8,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,870.00000	2,770,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,869.00000	3,769,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,181.00000	8,281,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,182.00000	6,282,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		12.00000	11,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,193.00000	4,292,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		55.00000	50,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,236.00000	2,331,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		304.00000	268,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		485.00000	549,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		884.00000	803,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		65.00000	84,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,826.00000	1,728,000	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		7.00000	9,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,820.00000	2,721,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,819.00000	3,719,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,231.00000	8,331,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,232.00000	6,332,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		11.00000	10,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,242.00000	4,341,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		52.00000	48,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,283.00000	2,379,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		288.00000	255,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		519.00000	586,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		843.00000	765,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		74.00000	96,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,777.00000	1,679,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		8.00000	10,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,770.00000	2,671,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,769.00000	3,669,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		320.00000	283,000	18.17	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		451.00000	514,000	18.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,281.00000	8,381,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,282.00000	6,382,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		10.00000	9,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,291.00000	4,390,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		50.00000	46,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,331.00000	2,427,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		274.00000	242,000	18.77	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		555.00000	623,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		804.00000	728,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		85.00000	109,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,728.00000	1,630,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	11,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,721.00000	2,621,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,719.00000	3,619,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,331.00000	8,431,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,332.00000	6,432,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	9,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,341.00000	4,440,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		48.00000	44,000	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,379.00000	2,475,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		260.00000	230,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		591.00000	661,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		766.00000	692,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		97.00000	123,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,679.00000	1,581,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	12,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,671.00000	2,571,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,669.00000	3,569,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,381.00000	8,481,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,382.00000	6,482,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		9.00000	8,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,390.00000	4,489,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		46.00000	42,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,427.00000	2,523,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		247.00000	218,000	19.17	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		628.00000	699,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		729.00000	656,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		110.00000	137,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,630.00000	1,532,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	13,000	18.06	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		2,621.00000	2,521,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,619.00000	3,519,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,581.00000	8,681,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,582.00000	6,682,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	6,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,588.00000	4,687,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		39.00000	36,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,620.00000	2,717,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		202.00000	179,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		783.00000	860,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		593.00000	528,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		174.00000	209,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,435.00000	1,338,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	19,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,421.00000	2,322,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	3,000	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,419.00000	3,320,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,531.00000	8,631,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.47	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		6,532.00000	6,632,000	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	7,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,538.00000	4,638,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		41.00000	38,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,572.00000	2,669,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		212.00000	188,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		743.00000	819,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		625.00000	558,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		156.00000	189,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,483.00000	1,387,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	18,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,471.00000	2,372,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,469.00000	3,370,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		175.00000	155,000	20.58	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		906.00000	986,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,631.00000	8,731,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,632.00000	6,732,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	6,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,638.00000	4,737,000	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		38.00000	35,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,669.00000	2,766,000	27.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		192.00000	171,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		823.00000	902,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		561.00000	498,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		192.00000	229,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,386.00000	1,290,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		17.00000	21,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,372.00000	2,272,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,369.00000	3,270,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		235.00000	208,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		666.00000	739,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,981.00000	8,081,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,982.00000	6,082,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		15.00000	14,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,996.00000	4,095,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		65.00000	59,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,046.00000	2,140,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		376.00000	332,000	17.56	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		357.00000	413,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,053.00000	967,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		34.00000	48,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,024.00000	1,925,000	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	6,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,020.00000	2,920,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,019.00000	3,919,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,031.00000	8,131,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,032.00000	6,132,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		14.00000	13,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,045.00000	4,144,000	30.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		62.00000	56,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,093.00000	2,187,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		356.00000	315,000	17.76	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		387.00000	446,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,010.00000	925,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		41.00000	56,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,974.00000	1,876,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	7,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,970.00000	2,870,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,969.00000	3,869,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,431.00000	8,531,000	31.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,432.00000	6,532,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	8,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,440.00000	4,539,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		44.00000	41,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,475.00000	2,572,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		693.00000	623,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		124.00000	154,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,581.00000	1,484,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	15,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,571.00000	2,471,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,569.00000	3,470,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,481.00000	8,581,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,482.00000	6,582,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		8.00000	7,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,489.00000	4,588,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		43.00000	39,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,524.00000	2,620,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		223.00000	198,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		704.00000	779,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		658.00000	590,000	16.62	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	7.35	Put		139.00000	171,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,532.00000	1,435,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	16,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,521.00000	2,422,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,519.00000	3,420,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,181.00000	7,281,000	30.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,184.00000	5,284,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		25.00000	24,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,206.00000	3,305,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		117.00000	105,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,298.00000	1,386,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,819.00000	4,719,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,343.00000	1,432,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		112.00000	101,000	22.59	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		82.00000	75,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,713.00000	1,806,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		103.00000	93,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,434.00000	1,524,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		79.00000	73,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,760.00000	1,854,000	24.41	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		399.00000	350,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		330.00000	381,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,164.00000	1,250,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		133.00000	119,000	21.79	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		0.00000	275,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		0.00000	444,000	16.96	6,660,000.00	15,000	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		0.00000	1,161,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		0.00000	130,000	21.39	1,950,000.00	15,000	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		0.00000	393,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		0.00000	324,000	17.09	162,000.00	500	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.87960	7.98020		17.42	0.00	0	850.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		461.00000	420,000	17.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		481.00000	540,000	17.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		442.00000	403,000	18.08	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		512.00000	573,000	18.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		480.00000	437,000	17.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		450.00000	507,000	17.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		831.00000	904,000	19.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		311.00000	284,000	19.58	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,609.00000	2,704,000	25.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		89.00000	84,000	25.67	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.98920	8.09160		17.74	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		882.00000	817,000	16.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		240.00000	278,000	16.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		851.00000	789,000	16.78	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	13/06/2011	Foreign Exchange Future	7.50	Put		259.00000	300,000	16.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		913.00000	847,000	16.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		221.00000	258,000	16.58	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.57410	11.61530		15.66	90,937,703.70	7,857	18,738.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		89.00000	80,000	20.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,274.00000	1,306,000	20.19	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		99.00000	89,000	19.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,184.00000	1,215,000	19.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		94.00000	84,000	20.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,229.00000	1,260,000	20.01	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.74130	11.78350		16.09	833,632.30	71	12,041.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		474.00000	452,000	16.49	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		591.00000	611,000	16.49	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		559.00000	578,000	16.35	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		492.00000	469,000	16.35	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.90730	11.95020		16.35	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		722.00000	700,000	16.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		572.00000	593,000	16.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		700.00000	678,000	16.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		600.00000	621,000	16.27	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		744.00000	722,000	16.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		544.00000	565,000	16.12	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08590	0.08700		18.79	0.00	0	50.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		563.00000	484,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		153.00000	184,000	20.11	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08740	0.08840		23.02	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		640.00000	580,000	21.64	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		400.00000	440,000	21.64	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		311.00000	278,000	24.83	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,071.00000	1,138,000	24.83	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,309.00000	1,217,000	19.26	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		69.00000	77,000	19.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.44870	9.53660		14.67	39,070,374.50	4,135	21,624.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		15.00000	11,000	23.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,143.00000	2,227,000	23.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		93.00000	77,000	17.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		756.00000	828,000	17.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,024.00000	1,101,000	19.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		61.00000	50,000	19.19	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		589.00000	655,000	17.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		126.00000	104,000	17.04	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		434.00000	494,000	16.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		171.00000	143,000	16.18	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		389.00000	332,000	14.61	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		152.00000	183,000	14.61	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.59120	9.68080		15.13	95,912.00	10	5,937.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,519.00000	10,609,000	28.46	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	18.20	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,519.00000	8,609,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,520.00000	6,610,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	10,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,531.00000	4,619,000	26.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		55.00000	48,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,574.00000	2,657,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		108.00000	98,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,627.00000	1,707,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		240.00000	218,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		759.00000	827,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		658.00000	602,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		177.00000	211,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,503.00000	1,418,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	27,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		61.00000	53,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,430.00000	2,512,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,569.00000	10,659,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,569.00000	8,659,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,570.00000	6,660,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	9,000	26.15	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	14.25	Put		4,580.00000	4,668,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		53.00000	46,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,622.00000	2,705,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		105.00000	94,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,674.00000	1,753,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		230.00000	209,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		799.00000	868,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		626.00000	571,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		195.00000	230,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,455.00000	1,371,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	30,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,269.00000	11,359,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,269.00000	9,359,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,270.00000	7,360,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		5.00000	4,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,274.00000	5,363,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		33.00000	29,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,302.00000	3,388,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		66.00000	57,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,335.00000	2,416,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		129.00000	117,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,398.00000	1,476,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		303.00000	276,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		572.00000	635,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		835.00000	770,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		104.00000	129,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,169.00000	11,259,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,169.00000	9,259,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,170.00000	7,260,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	4,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,174.00000	5,263,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		35.00000	31,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,204.00000	3,290,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		71.00000	62,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,240.00000	2,321,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		140.00000	126,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,309.00000	1,385,000	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		334.00000	304,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		503.00000	563,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		912.00000	844,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		81.00000	103,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,319.00000	10,409,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.46	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	18.00	Put		8,319.00000	8,409,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,320.00000	6,410,000	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	12,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,334.00000	4,421,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		63.00000	55,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,382.00000	2,464,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		125.00000	113,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,444.00000	1,522,000	19.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		289.00000	263,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		608.00000	672,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		797.00000	734,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		116.00000	143,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,696.00000	1,610,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	19,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,419.00000	10,509,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,419.00000	8,509,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,420.00000	6,510,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		14.00000	11,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,433.00000	4,520,000	26.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		59.00000	51,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,478.00000	2,560,000	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		116.00000	105,000	20.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,535.00000	1,614,000	20.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		263.00000	239,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		682.00000	748,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		726.00000	666,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		145.00000	175,000	14.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,600.00000	1,514,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		19.00000	23,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,719.00000	10,809,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,719.00000	8,809,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,720.00000	6,810,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	8,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,728.00000	4,817,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		48.00000	41,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,767.00000	2,850,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		95.00000	85,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,814.00000	1,894,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		201.00000	183,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		920.00000	992,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		537.00000	487,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		256.00000	296,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,313.00000	1,230,000	14.74	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	8.40	Put		32.00000	39,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,869.00000	10,959,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,869.00000	8,959,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,870.00000	6,960,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		8.00000	6,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,877.00000	4,965,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		43.00000	37,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,912.00000	2,996,000	24.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		87.00000	78,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,956.00000	2,037,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		177.00000	161,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,046.00000	1,120,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		457.00000	411,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		326.00000	370,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,173.00000	1,092,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		42.00000	51,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,169.00000	10,259,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,170.00000	8,259,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,171.00000	6,260,000	25.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		18.00000	15,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,187.00000	4,274,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,843.00000	1,755,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	14,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,219.00000	10,309,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,219.00000	8,309,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	26.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,220.00000	6,310,000	26.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		17.00000	14,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,236.00000	4,323,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		68.00000	60,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,287.00000	2,369,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		134.00000	121,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,353.00000	1,430,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		318.00000	289,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		537.00000	598,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		873.00000	807,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		92.00000	116,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,794.00000	1,707,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	16,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,269.00000	10,359,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.46	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	17.95	Put		8,269.00000	8,359,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,270.00000	6,360,000	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		16.00000	13,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,285.00000	4,372,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,745.00000	1,658,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	17,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		839.00000	908,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		220.00000	199,000	17.53	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.73300	9.82430		15.31	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		513.00000	474,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		489.00000	541,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		494.00000	457,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		520.00000	574,000	15.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		535.00000	492,000	15.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		461.00000	509,000	15.31	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			347.36300	346.78800			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.39300	316.93900			69,826,460.00	22	1,452.00
ALBI	On	04/11/2010	Index Future			322.67200	322.21000			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62900	6.64370		12.76	331,450.00	50	9,470.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		86.00000	72,000	14.12	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		342.00000	343,000	14.12	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.65310	6.66810		13.70	0.00	0	8,256.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		185.00000	165,000	14.79	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		417.00000	412,000	14.79	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		453.00000	450,000	15.00	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		171.00000	153,000	15.00	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.67740	6.69220		14.11	206,999.40	31	31.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		328.00000	306,000	14.11	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		336.00000	329,000	14.11	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		309.00000	287,000	14.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		367.00000	360,000	14.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		350.00000	328,000	14.02	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		308.00000	301,000	14.02	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.40290	7.44920		10.72	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		131.00000	109,000	11.16	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		182.00000	206,000	11.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.50270	7.54930		11.62	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		185.00000	166,000	12.26	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		336.00000	363,000	12.26	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		169.00000	151,000	12.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		370.00000	398,000	12.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		202.00000	181,000	12.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		303.00000	328,000	12.10	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.11100	140.73000			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.45800	143.07000			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	05/08/2010			318.75100	318.31900		6.57	0.00	0	326.00
GOVI	On	05/08/2010	315.60	Call		43,509.00000	45,456,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		16,319.00000	13,946,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010			324.05300	323.61300			0.00	0	0.00
GOVI	On	04/11/2010	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.00	Put		53,870.00000	49,470,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Put		53,970.00000	49,570,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Put		53,770.00000	49,370,000		0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010			381.52700	382.46200			0.00	0	501.00
J153	On	31/08/2010			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.54600	6.53900			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.49500	6.49000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.45300	6.44900			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.43100	6.43100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.43100	6.43100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.43200	6.43200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.47400	6.48100			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.65200	6.67200			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.00400	7.03100			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.25700	7.28000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.53000	7.55600			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.56500	7.58600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			309.58800	308.80200			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			314.73700	313.93800			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.07700	8.09800		4.00	0.00	0	5,033.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,044.00000	3,130,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		47.00000	34,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,014.00000	2,082,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		155.00000	124,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,134.00000	4,228,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		12.00000	8,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		424.00000	366,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,131.00000	1,172,000	4.25	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	7.50	Put		2,867.00000	2,767,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		32.00000	31,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.16300	8.18600		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,127.00000	2,182,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		741.00000	694,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,280.00000	2,338,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		675.00000	631,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,978.00000	2,031,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		811.00000	762,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,337.00000	3,242,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		237.00000	245,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.22700	8.25100		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		919.00000	945,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,412.00000	2,337,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,003.00000	1,032,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,282.00000	2,210,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		839.00000	863,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,547.00000	2,470,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.11100	9.14200		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,120.00000	2,239,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,142.00000	978,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		350.00000	364,000	10.00	176,176.00	484	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,011.00000	3,742,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,528.00000	5,763,000	11.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.75	Put		185.00000	137,000	11.09	66,308.00	484	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,490.00000	7,753,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		61.00000	41,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		992.00000	1,046,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		2,298.00000	2,069,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		6,176.00000	5,894,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		86.00000	87,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.18000	9.21200		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,281.00000	3,400,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,941.00000	2,772,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,521.00000	3,647,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,736.00000	2,574,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,045.00000	3,158,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,153.00000	2,978,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,612.00000	5,383,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,349.00000	1,407,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.23500	9.26800		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,780.00000	2,879,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		5,189.00000	4,995,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		2,980.00000	3,084,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,933.00000	4,745,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,589.00000	2,682,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,456.00000	5,256,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.94500	7.99800		3.75	0.00	0	1,388.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Call		3,614.00000	3,808,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.02600	8.08200		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,941.00000	2,073,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		494.00000	430,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,068.00000	2,204,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		449.00000	390,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,817.00000	1,944,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		542.00000	473,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.08000	8.14000		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		991.00000	1,074,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,455.00000	1,339,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,073.00000	1,160,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,371.00000	1,259,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		914.00000	992,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,544.00000	1,423,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.76100	8.77200		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,552.00000	2,584,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		147.00000	122,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.85500	8.86700		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,746.00000	2,770,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		872.00000	836,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,917.00000	2,943,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		801.00000	768,000	7.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Call		2,579.00000	2,601,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		947.00000	909,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.93200	8.94500		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,072.00000	1,081,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,237.00000	3,184,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,164.00000	1,174,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,083.00000	3,031,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		984.00000	993,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,397.00000	3,343,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.83800	8.85900		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,415.00000	2,490,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		245.00000	201,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		543.00000	553,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,444.00000	1,336,000	7.16	999,328.00	748	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		652.00000	667,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		1,269.00000	1,165,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		3,566.00000	3,446,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		55.00000	53,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.92200	8.94500		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,726.00000	2,791,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,071.00000	1,009,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,908.00000	2,976,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		985.00000	927,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,554.00000	2,615,000	7.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		1,168.00000	1,102,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.99000	9.01300		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,080.00000	1,106,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,876.00000	3,779,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,176.00000	1,204,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,695.00000	3,600,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		990.00000	1,014,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,064.00000	3,965,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.88000	7.91300		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,124.00000	3,220,000	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			7.96900	8.00400		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,670.00000	1,735,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		323.00000	292,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,774.00000	1,841,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		292.00000	263,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,568.00000	1,630,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		356.00000	322,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.02800	8.06600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		861.00000	902,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,029.00000	973,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		925.00000	968,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		966.00000	912,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		800.00000	838,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	7.95	Put		1,096.00000	1,037,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.90600	8.92700		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,382.00000	3,480,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		110.00000	85,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,177.00000	2,249,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		313.00000	262,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		4,108.00000	3,983,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		33.00000	31,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.98200	9.00500		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,669.00000	2,731,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,281.00000	1,211,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,851.00000	2,917,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,183.00000	1,117,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,493.00000	2,552,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,386.00000	1,313,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.04400	9.06700		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,536.00000	1,572,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,335.00000	3,242,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,657.00000	1,695,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,169.00000	3,078,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,421.00000	1,454,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,508.00000	3,412,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.95400	8.97500		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,257.00000	3,354,000	8.96	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	05/08/2010	Bond Future	9.50	Put		142.00000	111,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.02800	9.05000		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,631.00000	2,690,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,449.00000	1,377,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,815.00000	2,876,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,341.00000	1,270,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,454.00000	2,509,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,565.00000	1,489,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.08700	9.11000		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,546.00000	1,582,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,689.00000	3,590,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,669.00000	1,707,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,510.00000	3,413,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,429.00000	1,463,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,875.00000	3,774,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.06400	9.09500		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		365.00000	381,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,056.00000	2,837,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.11700	9.14900		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,027.00000	2,107,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,158.00000	2,997,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,202.00000	2,288,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,950.00000	2,796,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		1,860.00000	1,935,000	14.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/11/2010	Bond Future	8.95	Put		3,377.00000	3,211,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.15800	9.19100		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,572.00000	2,662,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		4,015.00000	3,859,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		2,749.00000	2,844,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,809.00000	3,659,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,401.00000	2,487,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,229.00000	4,069,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			314.92300	314.48200			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			320.16100	319.71200			0.00	0	0.00

Total for Derivatives : **516,799,563.80** **84,088** **631,182.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.97500	6.99000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.04000	8.06000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.08000	9.10500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.91000	7.95500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.71500	8.73000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.80000	8.82000			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	15/01/2014	Spot Bond			7.83500	7.88000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.87000	8.89000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.91500	8.93500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.03500	9.06000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										516,799,563.80	84,088	631,182.00