



Daily MTM Report

Daily summary for: 12/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.69060	7.66230		16.07	102,754,106.60	13,361	216,789.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,188.00000	8,159,000	45.70	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	39.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,188.00000	6,159,000	39.79	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,188.00000	4,159,000	31.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		4.00000	2,000	24.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,192.00000	2,161,000	24.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		827.00000	852,000	17.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		15.00000	11,000	17.04	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,813.00000	1,841,000	23.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	23.25	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,812.00000	2,841,000	26.27	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,812.00000	3,841,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,138.00000	8,109,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,138.00000	6,109,000	39.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,138.00000	4,109,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		5.00000	3,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,143.00000	2,112,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		167.00000	161,000	16.49	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		305.00000	270,000	16.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		874.00000	899,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		12.00000	8,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,863.00000	1,891,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,862.00000	2,891,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,862.00000	3,891,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		151.00000	145,000	16.70	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		339.00000	304,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,238.00000	8,209,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,238.00000	6,209,000	39.95	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	11.90	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,238.00000	4,209,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		4.00000	2,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,242.00000	2,211,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		137.00000	129,000	16.90	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		375.00000	338,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		781.00000	804,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		19.00000	13,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,763.00000	1,791,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,762.00000	2,791,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,762.00000	3,791,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,288.00000	8,259,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,288.00000	6,259,000	40.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,288.00000	4,259,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		4.00000	2,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,292.00000	2,261,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		124.00000	116,000	17.11	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		412.00000	375,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		735.00000	758,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		23.00000	17,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,713.00000	1,741,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,712.00000	2,741,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,712.00000	3,741,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,388.00000	8,359,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,388.00000	6,359,000	40.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,388.00000	4,359,000	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		3.00000	2,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,391.00000	2,361,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		101.00000	92,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		489.00000	451,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		646.00000	667,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		34.00000	26,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,613.00000	1,641,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,612.00000	2,641,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,612.00000	3,641,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,438.00000	8,409,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,438.00000	6,409,000	40.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,438.00000	4,409,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		3.00000	2,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,441.00000	2,411,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		92.00000	83,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		530.00000	492,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		604.00000	623,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		42.00000	32,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,564.00000	1,592,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,562.00000	2,591,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,562.00000	3,591,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,488.00000	8,459,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,488.00000	6,459,000	40.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,488.00000	4,459,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		3.00000	1,000	25.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,491.00000	2,460,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		83.00000	74,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		571.00000	533,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		562.00000	579,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		50.00000	38,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,514.00000	1,542,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,512.00000	2,541,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,512.00000	3,541,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,638.00000	8,609,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,638.00000	6,609,000	41.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,638.00000	4,609,000	33.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		2.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,640.00000	2,610,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		444.00000	457,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		82.00000	66,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,364.00000	1,392,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		2.00000	1,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,362.00000	2,391,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.24	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	4.30	Call		3,362.00000	3,391,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,588.00000	8,559,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,588.00000	6,559,000	41.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,588.00000	4,559,000	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		2.00000	1,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,590.00000	2,560,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		68.00000	59,000	18.37	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		656.00000	618,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		482.00000	497,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		70.00000	56,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,414.00000	1,442,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,412.00000	2,441,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,412.00000	3,441,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,738.00000	8,709,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,738.00000	6,709,000	41.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,738.00000	4,709,000	33.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		2.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,740.00000	2,710,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		51.00000	42,000	19.00	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		789.00000	751,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		372.00000	382,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		110.00000	91,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,265.00000	1,293,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		3.00000	2,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,262.00000	2,291,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,262.00000	3,291,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		62.00000	53,000	18.58	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		700.00000	662,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,038.00000	8,009,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,038.00000	6,009,000	39.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,038.00000	4,009,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		6.00000	3,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,044.00000	2,012,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		203.00000	200,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		241.00000	209,000	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		970.00000	996,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		8.00000	5,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,963.00000	1,991,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,962.00000	2,991,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,962.00000	3,991,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,088.00000	8,059,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,088.00000	6,059,000	39.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,088.00000	4,059,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		5.00000	3,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,093.00000	2,062,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		184.00000	180,000	16.28	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		272.00000	239,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		922.00000	947,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		10.00000	6,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,913.00000	1,941,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,912.00000	2,941,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,912.00000	3,941,000	19.15	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	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,338.00000	8,309,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,338.00000	6,309,000	40.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,338.00000	4,309,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		3.00000	2,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,341.00000	2,311,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		112.00000	103,000	17.32	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		450.00000	412,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		690.00000	712,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		28.00000	21,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,663.00000	1,691,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,662.00000	2,691,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,662.00000	3,691,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,538.00000	8,509,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,538.00000	6,509,000	40.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,538.00000	4,509,000	32.74	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	13/09/2010	Foreign Exchange Future	10.20	Call		2.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,540.00000	2,510,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		75.00000	66,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		613.00000	575,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		521.00000	537,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		59.00000	46,000	16.64	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,464.00000	1,492,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,462.00000	2,491,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,462.00000	3,491,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,688.00000	8,659,000	45.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,688.00000	6,659,000	41.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,688.00000	4,659,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		2.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,690.00000	2,660,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		56.00000	47,000	18.79	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		744.00000	706,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		407.00000	419,000	16.47	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		95.00000	78,000	16.47	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,315.00000	1,342,000	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		3.00000	1,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,312.00000	2,341,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,312.00000	3,341,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		11.00000	7,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,649.00000	1,616,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		14.00000	9,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,502.00000	1,468,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		926.00000	889,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		38.00000	30,000	19.62	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,067.00000	1,031,000	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		29.00000	22,000	20.25	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		15.00000	10,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,453.00000	1,419,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		17.00000	12,000	21.50	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,355.00000	1,321,000	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		35.00000	27,000	19.83	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		973.00000	936,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		188.00000	162,000	16.18	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		250.00000	253,000	16.18	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		224.00000	226,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		212.00000	185,000	16.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		880.00000	843,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		42.00000	34,000	19.41	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			7.79980	7.77240		16.67	3,392,913.00	435	31,431.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,178.00000	8,150,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,179.00000	6,151,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		8.00000	10,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,186.00000	4,160,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		46.00000	47,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,224.00000	2,197,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		288.00000	283,000	17.32	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		466.00000	433,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		877.00000	899,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		55.00000	49,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,828.00000	1,855,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,823.00000	2,851,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,822.00000	3,850,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		152.00000	148,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		930.00000	898,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,228.00000	8,200,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,229.00000	6,201,000	29.10	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	12.00	Call		8.00000	10,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,236.00000	4,210,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		44.00000	45,000	25.81	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,272.00000	2,245,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		836.00000	857,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		64.00000	57,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,779.00000	1,806,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	6,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,773.00000	2,801,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,772.00000	3,800,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,278.00000	8,250,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,279.00000	6,251,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		7.00000	9,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,285.00000	4,259,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		42.00000	43,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,320.00000	2,293,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		258.00000	253,000	17.75	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		536.00000	503,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		796.00000	816,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		74.00000	66,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,730.00000	1,757,000	19.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		8.00000	7,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,723.00000	2,751,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,722.00000	3,750,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,328.00000	8,300,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,329.00000	6,301,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		7.00000	8,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,335.00000	4,308,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		40.00000	41,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,368.00000	2,341,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		244.00000	239,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		572.00000	539,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		757.00000	776,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		85.00000	76,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,680.00000	1,707,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,674.00000	2,701,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,672.00000	3,700,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		272.00000	267,000	17.53	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		500.00000	467,000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,378.00000	8,350,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,379.00000	6,350,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		7.00000	8,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,385.00000	4,358,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		38.00000	40,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,416.00000	2,390,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		231.00000	226,000	18.18	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		609.00000	576,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		719.00000	737,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		97.00000	87,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,631.00000	1,658,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,624.00000	2,651,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,622.00000	3,650,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,428.00000	8,400,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,428.00000	6,400,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		6.00000	7,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,434.00000	4,407,000	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		37.00000	38,000	26.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,465.00000	2,438,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		219.00000	214,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		647.00000	614,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		683.00000	699,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		111.00000	99,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,582.00000	1,609,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,574.00000	2,601,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,572.00000	3,600,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,478.00000	8,450,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,478.00000	6,450,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		6.00000	7,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,484.00000	4,457,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		35.00000	37,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,513.00000	2,487,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		207.00000	203,000	18.61	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		685.00000	653,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		647.00000	662,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		125.00000	112,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,533.00000	1,560,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	10,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,524.00000	2,551,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,522.00000	3,550,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,678.00000	8,650,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,678.00000	6,650,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		4.00000	5,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,682.00000	4,655,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		30.00000	31,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,708.00000	2,681,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		168.00000	164,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		846.00000	814,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		518.00000	527,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		196.00000	177,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,338.00000	1,365,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	15,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,325.00000	2,352,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,323.00000	3,350,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,628.00000	8,600,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.76	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	14.40	Put		6,628.00000	6,600,000	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		5.00000	5,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,633.00000	4,605,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		31.00000	32,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,659.00000	2,632,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		177.00000	173,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		805.00000	773,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		548.00000	559,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		176.00000	159,000	16.25	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,386.00000	1,413,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	13,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,375.00000	2,402,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,373.00000	3,400,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		145.00000	141,000	20.12	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		973.00000	941,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,728.00000	8,700,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,728.00000	6,700,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		4.00000	5,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,732.00000	4,705,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		28.00000	30,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,756.00000	2,730,000	27.11	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	13/12/2010	Foreign Exchange Future	8.50	Call		160.00000	156,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		888.00000	856,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		488.00000	496,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		216.00000	196,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,289.00000	1,316,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		17.00000	16,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,275.00000	2,302,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,273.00000	3,300,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		197.00000	192,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		725.00000	692,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,078.00000	8,050,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,079.00000	6,051,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		10.00000	12,000	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,088.00000	4,062,000	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		51.00000	51,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,129.00000	2,101,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		322.00000	318,000	16.89	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		400.00000	368,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		962.00000	985,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		40.00000	35,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,927.00000	1,954,000	20.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	4,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,923.00000	2,950,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,922.00000	3,950,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,128.00000	8,100,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,129.00000	6,101,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		9.00000	11,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,137.00000	4,111,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		48.00000	49,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,176.00000	2,149,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		304.00000	300,000	17.10	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		432.00000	400,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		919.00000	942,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		47.00000	42,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,878.00000	1,905,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,873.00000	2,900,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,872.00000	3,900,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,528.00000	8,500,000	32.06	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	14.30	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,528.00000	6,500,000	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		5.00000	6,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,533.00000	4,506,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		34.00000	35,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,562.00000	2,535,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		613.00000	627,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		141.00000	127,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,484.00000	1,511,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	11,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,474.00000	2,501,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,473.00000	3,500,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,578.00000	8,550,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,578.00000	6,550,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		5.00000	6,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,583.00000	4,556,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		32.00000	34,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,610.00000	2,584,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		187.00000	182,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		765.00000	732,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		580.00000	592,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		158.00000	142,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,435.00000	1,462,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	12,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,424.00000	2,452,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,423.00000	3,450,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,278.00000	7,250,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,280.00000	5,252,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		18.00000	20,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,296.00000	3,270,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		95.00000	93,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,373.00000	1,343,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,722.00000	4,750,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,419.00000	1,389,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		91.00000	89,000	22.28	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		67.00000	66,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,795.00000	1,766,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		84.00000	82,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,512.00000	1,482,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		64.00000	63,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,842.00000	1,813,000	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		340.00000	337,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		368.00000	337,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,237.00000	1,206,000	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		109.00000	106,000	21.42	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		261.00000	238,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		433.00000	438,000	16.46	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,147.00000	1,116,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		119.00000	116,000	20.98	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		383.00000	385,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		311.00000	285,000	16.57	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,328.00000	1,297,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		100.00000	97,000	21.85	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.90920	7.88220		17.12	0.00	0	1,047.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		413.00000	410,000	17.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		531.00000	501,000	17.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		396.00000	393,000	17.65	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		564.00000	534,000	17.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		430.00000	428,000	17.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		498.00000	469,000	17.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		894.00000	864,000	19.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		276.00000	273,000	19.25	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,696.00000	2,671,000	25.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		78.00000	80,000	25.75	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.01920	7.99280		17.40	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		813.00000	825,000	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		270.00000	256,000	16.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		784.00000	795,000	16.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		291.00000	276,000	16.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		843.00000	856,000	16.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		250.00000	237,000	16.47	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.58980	11.57580		14.66	5,563,104.00	480	19,327.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		66.00000	52,000	19.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,290.00000	1,262,000	19.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		74.00000	59,000	19.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,198.00000	1,169,000	19.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		70.00000	55,000	19.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,244.00000	1,215,000	19.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		603.00000	564,000	16.24	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		179.00000	154,000	16.24	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.75170	11.73910		15.67	211,530.60	18	12,391.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		441.00000	422,000	16.08	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		602.00000	570,000	16.08	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		570.00000	538,000	15.94	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		459.00000	440,000	15.94	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.91360	11.90230		16.10	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		690.00000	676,000	15.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		588.00000	562,000	15.95	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		668.00000	654,000	16.03	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		616.00000	590,000	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		712.00000	699,000	15.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		560.00000	535,000	15.88	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08700	0.08670		16.54	0.00	0	208.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		505.00000	507,000	17.78	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		125.00000	97,000	17.78	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08830	0.08800		21.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		577.00000	576,000	20.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		377.00000	346,000	20.01	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		258.00000	251,000	23.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,058.00000	1,021,000	23.17	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,260.00000	1,282,000	18.74	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		60.00000	52,000	18.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.67730	9.67880		13.29	870,957.00	90	17,077.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		5.00000	3,000	19.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,991.00000	1,991,000	19.04	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		77.00000	67,000	14.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		598.00000	590,000	14.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		862.00000	856,000	15.71	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		41.00000	33,000	15.71	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		438.00000	429,000	14.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		117.00000	106,000	14.29	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		297.00000	288,000	13.72	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		176.00000	165,000	13.72	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		461.00000	454,000	13.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		82.00000	77,000	13.69	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.81540	9.81720		14.36	343,539.00	35	5,972.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,383.00000	10,385,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,383.00000	8,385,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,384.00000	6,386,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		9.00000	8,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,392.00000	4,393,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		46.00000	43,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,429.00000	2,428,000	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		99.00000	95,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,482.00000	1,480,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		248.00000	243,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		631.00000	628,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		741.00000	738,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		124.00000	123,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,633.00000	1,631,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	16,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		52.00000	49,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,285.00000	2,284,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,433.00000	10,435,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,433.00000	8,435,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,434.00000	6,436,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		8.00000	8,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,441.00000	4,443,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		44.00000	41,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,477.00000	2,476,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		96.00000	92,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,529.00000	1,527,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		236.00000	231,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		669.00000	666,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		705.00000	701,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		138.00000	136,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,585.00000	1,583,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	18,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,133.00000	11,135,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,133.00000	9,135,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,134.00000	7,136,000	26.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		4.00000	3,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,137.00000	5,138,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		25.00000	23,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,158.00000	3,158,000	23.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		56.00000	53,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,189.00000	2,188,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		122.00000	118,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,255.00000	1,253,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		322.00000	317,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		455.00000	452,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		936.00000	934,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		69.00000	69,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,033.00000	11,035,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,033.00000	9,035,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,034.00000	7,036,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	4,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,037.00000	5,039,000	25.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		27.00000	25,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,060.00000	3,060,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		62.00000	58,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,095.00000	2,093,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		133.00000	129,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,166.00000	1,164,000	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		358.00000	353,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		391.00000	388,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,020.00000	1,018,000	13.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		53.00000	53,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,183.00000	10,185,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,183.00000	8,185,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,184.00000	6,186,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		11.00000	10,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,194.00000	4,195,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		54.00000	51,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,237.00000	2,236,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		117.00000	113,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,300.00000	1,298,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		306.00000	301,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		489.00000	486,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		895.00000	893,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		78.00000	78,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,829.00000	1,827,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,283.00000	10,285,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,283.00000	8,285,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,284.00000	6,286,000	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		10.00000	9,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,293.00000	4,294,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		50.00000	47,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,333.00000	2,332,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		108.00000	104,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,391.00000	1,389,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		275.00000	270,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		558.00000	555,000	15.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		816.00000	814,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		99.00000	99,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,731.00000	1,729,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,583.00000	10,585,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,583.00000	8,585,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,584.00000	6,586,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		7.00000	6,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,590.00000	4,591,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		39.00000	36,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,622.00000	2,621,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		85.00000	81,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,668.00000	1,666,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		203.00000	198,000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		786.00000	783,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		602.00000	599,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		185.00000	184,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,440.00000	1,438,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		23.00000	23,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,733.00000	10,735,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,733.00000	8,735,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,734.00000	6,736,000	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		6.00000	5,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,739.00000	4,740,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		34.00000	32,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,767.00000	2,767,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		76.00000	73,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,809.00000	1,808,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		176.00000	171,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		909.00000	906,000	16.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		510.00000	506,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		243.00000	241,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,297.00000	1,295,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		30.00000	30,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,033.00000	10,035,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,033.00000	8,035,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,034.00000	6,036,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		14.00000	12,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,047.00000	4,047,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,976.00000	1,974,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,083.00000	10,085,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,083.00000	8,085,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,084.00000	6,086,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		13.00000	11,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,096.00000	4,096,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		59.00000	56,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,142.00000	2,141,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		128.00000	123,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,211.00000	1,208,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		340.00000	335,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		423.00000	420,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		978.00000	976,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		61.00000	61,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,927.00000	1,925,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	10,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,133.00000	10,135,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,133.00000	8,135,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,134.00000	6,136,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		12.00000	11,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,145.00000	4,146,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,878.00000	1,876,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		708.00000	705,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		225.00000	220,000	16.05	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.95300	9.95470		14.85	0.00	0	2,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		559.00000	555,000	14.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		404.00000	402,000	14.72	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		535.00000	531,000	14.77	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		430.00000	428,000	14.77	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		584.00000	581,000	14.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		379.00000	378,000	14.68	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			351.25700	351.15800			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			324.15700	323.28000			0.00	0	1,255.00
ALBI	On	04/11/2010	Index Future			329.55000	328.65800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.67080	6.65530		11.95	413,589.60	62	8,156.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		72.00000	61,000	13.23	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		317.00000	290,000	13.23	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.69260	6.67760		13.55	113,774.20	17	8,139.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		170.00000	164,000	14.43	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		392.00000	371,000	14.43	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		429.00000	407,000	14.65	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		157.00000	150,000	14.65	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.71350	6.69840		14.22	100,702.50	15	51.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		314.00000	316,000	14.13	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		316.00000	303,000	14.13	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		295.00000	295,000	14.22	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		347.00000	332,000	14.22	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		337.00000	339,000	14.04	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		289.00000	276,000	14.04	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.41610	7.42330		11.24	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		112.00000	107,000	11.72	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		189.00000	191,000	11.72	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.51120	7.52000		11.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		160.00000	149,000	11.73	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		340.00000	338,000	11.73	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		145.00000	135,000	11.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		375.00000	374,000	11.89	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		177.00000	165,000	11.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		307.00000	304,000	11.57	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			143.18300	142.90700			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.56500	145.28500			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			325.30600	324.44300		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		89,932.00000	97,832,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		1,502.00000	772,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			330.71800	329.84000			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		8,400.00000	17,180,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		8,300.00000	17,080,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		8,500.00000	17,280,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			380.04600	380.20800			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.46000	386.62200			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.52500	6.52500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.37500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.30500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.29500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.31500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.46500			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.70500			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.95500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20500			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.25500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			317.54000	316.58500			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			322.82300	321.85100			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.70700	7.74900		4.00	1,424,289.46	11	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,642.00000	4,842,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	1,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,507.00000	3,705,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		3.00000	2,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,766.00000	5,966,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		26.00000	13,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,378.00000	2,564,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,314.00000	1,134,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		124.00000	143,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.76800	7.81300		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,365.00000	3,526,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		306.00000	263,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,552.00000	3,716,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		274.00000	235,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,180.00000	3,337,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		340.00000	294,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,019.00000	1,869,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		592.00000	646,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.80700	7.85400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,647.00000	1,744,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,450.00000	1,344,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,771.00000	1,872,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,359.00000	1,258,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,527.00000	1,620,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,544.00000	1,435,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.78700	8.81800		10.00	1,045,449.45	9	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,136.00000	4,379,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		144.00000	93,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		884.00000	946,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,532.00000	1,299,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,362.00000	8,653,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		6.00000	2,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,443.00000	10,737,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	0,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		2,249.00000	2,410,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		542.00000	408,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,297.00000	3,009,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		220.00000	227,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.84600	8.87800		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,907.00000	5,083,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,509.00000	1,385,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,227.00000	5,410,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,383.00000	1,267,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,596.00000	4,766,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,646.00000	1,516,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,418.00000	3,219,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,213.00000	2,313,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.89100	8.92400		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,111.00000	4,253,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,414.00000	3,251,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,375.00000	4,522,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,223.00000	3,065,000	10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Call		3,855.00000	3,991,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,616.00000	3,447,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.56600	7.59700		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,101.00000	5,218,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.61900	7.65200		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,124.00000	3,221,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		161.00000	141,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,279.00000	3,377,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		145.00000	125,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,972.00000	3,067,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		181.00000	159,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.64500	7.68100		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,817.00000	1,888,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		751.00000	701,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,933.00000	2,006,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		701.00000	653,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,706.00000	1,774,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		806.00000	753,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.32100	8.37200		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,481.00000	4,747,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		3.00000	1,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.39300	8.44700		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,296.00000	4,522,000	6.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		312.00000	263,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,507.00000	4,737,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		282.00000	237,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,088.00000	4,309,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		346.00000	292,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.45000	8.50600		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,843.00000	1,973,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,873.00000	1,726,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,980.00000	2,116,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,763.00000	1,623,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,713.00000	1,837,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,990.00000	1,837,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.43000	8.48100		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,338.00000	4,629,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		8.00000	2,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,510.00000	1,717,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		251.00000	162,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,736.00000	1,958,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		192.00000	118,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,561.00000	1,305,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		210.00000	250,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.49700	8.55100		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,292.00000	4,532,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		443.00000	377,000	7.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		4,518.00000	4,763,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		401.00000	340,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,069.00000	4,303,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		488.00000	417,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.54800	8.60300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,859.00000	1,989,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,429.00000	2,255,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,001.00000	2,137,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,294.00000	2,126,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,725.00000	1,849,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,573.00000	2,393,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.45500	7.49700		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,351.00000	4,476,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.50700	7.55200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,687.00000	2,797,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		92.00000	77,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,811.00000	2,923,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		81.00000	68,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,564.00000	2,672,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		104.00000	86,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.52600	7.57600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,550.00000	1,635,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		461.00000	417,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		1,644.00000	1,731,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		428.00000	386,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,458.00000	1,541,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		497.00000	451,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.56900	8.61000		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,155.00000	5,399,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		4.00000	1,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,765.00000	4,000,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		22.00000	10,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,289.00000	2,051,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		93.00000	102,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.63300	8.67500		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,937.00000	4,112,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		634.00000	562,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,160.00000	4,341,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		577.00000	511,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,717.00000	3,888,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		695.00000	619,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.68200	8.72600		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,326.00000	2,444,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,188.00000	2,052,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,489.00000	2,612,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,064.00000	1,933,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,170.00000	2,283,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.70	Put		2,320.00000	2,179,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.60800	8.65000		8.50	986,271.33	11	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,128.00000	5,388,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		7.00000	3,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.67100	8.71300		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,942.00000	4,122,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		719.00000	640,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,172.00000	4,356,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		656.00000	582,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,718.00000	3,892,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		788.00000	703,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.71800	8.76200		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,280.00000	2,401,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,353.00000	2,207,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,444.00000	2,571,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,215.00000	2,075,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,123.00000	2,238,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,499.00000	2,347,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.74300	8.77400		12.75	307,690.96	4	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		935.00000	1,000,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,127.00000	944,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.78800	8.81900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,137.00000	3,260,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,724.00000	1,600,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		3,377.00000	3,507,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,581.00000	1,465,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,904.00000	3,021,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,877.00000	1,747,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.82100	8.85400		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,797.00000	3,927,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,662.00000	2,531,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,027.00000	4,161,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,510.00000	2,383,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,573.00000	3,697,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,823.00000	2,687,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			321.43000	320.57600			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			326.77800	325.90900			0.00	0	0.00
Total for Derivatives :										117,527,917.70	14,548	796,302.00
<u>j-Bonds</u>												
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			6.65000	6.65000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.72500	7.72500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.79500	8.79500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.57500	7.57500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.34500	8.34500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.45500	8.45500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.47500	7.47500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.59000	8.59000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.62500	8.62500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.76000	8.76000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										117,527,917.70	14,548	796,302.00