



# Daily MTM Report

Daily summary for: 02/08/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.30990	7.35680		14.29	102,426,318.80	14,012	243,523.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,493.00000	8,540,000	44.98	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	42.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,493.00000	6,540,000	42.56	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,493.00000	4,540,000	38.59	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,493.00000	2,540,000	28.28	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		529.00000	483,000	16.39	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		22.00000	23,000	16.39	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,507.00000	1,460,000	21.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,507.00000	2,460,000	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,507.00000	3,460,000	18.08	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	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,443.00000	8,490,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,443.00000	6,490,000	42.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	38.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,443.00000	4,490,000	38.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,443.00000	2,490,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		38.00000	28,000	16.92	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		481.00000	518,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		574.00000	529,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	19,000	16.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,557.00000	1,510,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,557.00000	2,510,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,557.00000	3,510,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		32.00000	24,000	17.19	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		525.00000	564,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,543.00000	8,590,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,543.00000	6,590,000	42.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,543.00000	4,590,000	38.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,543.00000	2,590,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		28.00000	20,000	17.45	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		571.00000	610,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		484.00000	439,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		27.00000	29,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,457.00000	1,410,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,457.00000	2,410,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,457.00000	3,410,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,593.00000	8,640,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,593.00000	6,640,000	42.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,593.00000	4,640,000	38.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,593.00000	2,640,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		23.00000	17,000	17.71	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		616.00000	657,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		441.00000	396,000	15.92	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	13/09/2010	Foreign Exchange Future	6.95	Put		34.00000	36,000	15.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,407.00000	1,360,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,407.00000	2,360,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,407.00000	3,360,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,693.00000	8,740,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,693.00000	6,740,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,693.00000	4,740,000	39.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,693.00000	2,740,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		17.00000	12,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		710.00000	752,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		358.00000	315,000	15.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		51.00000	55,000	15.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,307.00000	1,260,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,307.00000	2,260,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,307.00000	3,260,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.08	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	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,743.00000	8,790,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,743.00000	6,790,000	42.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,743.00000	4,790,000	39.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,743.00000	2,790,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		15.00000	10,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		758.00000	800,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		318.00000	276,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		61.00000	66,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,257.00000	1,210,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,257.00000	2,210,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,257.00000	3,210,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,793.00000	8,840,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,793.00000	6,840,000	43.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,793.00000	4,840,000	39.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,793.00000	2,840,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		12.00000	9,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		805.00000	849,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		281.00000	240,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		74.00000	80,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,207.00000	1,161,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,207.00000	2,160,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,207.00000	3,160,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,943.00000	8,990,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,943.00000	6,990,000	43.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,943.00000	4,990,000	39.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,943.00000	2,990,000	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		182.00000	146,000	14.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		125.00000	136,000	14.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,058.00000	1,011,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,057.00000	2,010,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,057.00000	3,010,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,893.00000	8,940,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,893.00000	6,940,000	43.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,893.00000	4,940,000	39.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,893.00000	2,940,000	30.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		9.00000	6,000	19.29	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		902.00000	946,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		213.00000	175,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		106.00000	115,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,108.00000	1,061,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,107.00000	2,060,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,107.00000	3,060,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,043.00000	9,090,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,043.00000	7,090,000	43.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,043.00000	5,090,000	39.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,043.00000	3,090,000	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		6.00000	4,000	20.08	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,049.00000	1,094,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		133.00000	107,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		176.00000	197,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		959.00000	913,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	3,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,957.00000	1,910,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,957.00000	2,910,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		8.00000	5,000	19.55	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		951.00000	995,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,343.00000	8,390,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,343.00000	6,390,000	42.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,343.00000	4,390,000	38.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,343.00000	2,390,000	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		52.00000	39,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		395.00000	429,000	16.40	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		668.00000	622,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	12,000	17.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,657.00000	1,610,000	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,657.00000	2,610,000	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,657.00000	3,610,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,393.00000	8,440,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,393.00000	6,440,000	42.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,393.00000	4,440,000	38.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,393.00000	2,440,000	27.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		45.00000	33,000	16.66	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		438.00000	473,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		621.00000	575,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	15,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,607.00000	1,560,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,607.00000	2,560,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,607.00000	3,560,000	18.08	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	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,643.00000	8,690,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,643.00000	6,690,000	42.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,643.00000	4,690,000	38.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,643.00000	2,690,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		20.00000	14,000	17.98	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		663.00000	704,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		398.00000	355,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		41.00000	45,000	15.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,357.00000	1,310,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,357.00000	2,310,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,357.00000	3,310,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,843.00000	8,890,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,843.00000	6,890,000	43.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,843.00000	4,890,000	39.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,843.00000	2,890,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		11.00000	7,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		854.00000	897,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		246.00000	206,000	14.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		89.00000	96,000	14.76	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,158.00000	1,111,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,157.00000	2,110,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,157.00000	3,110,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,993.00000	9,040,000	44.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,993.00000	7,040,000	43.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,993.00000	5,040,000	39.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,993.00000	3,040,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		7.00000	5,000	19.82	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,000.00000	1,045,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		154.00000	125,000	14.56	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		147.00000	165,000	14.56	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,009.00000	962,000	18.71	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		2.00000	2,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,007.00000	1,960,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,007.00000	2,960,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,944.00000	1,990,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,794.00000	1,841,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,197.00000	1,243,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		4.00000	3,000	20.87	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,346.00000	1,392,000	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		3.00000	2,000	21.66	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,744.00000	1,791,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,644.00000	1,691,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		3.00000	2,000	21.13	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,246.00000	1,292,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		315.00000	345,000	15.87	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		72.00000	55,000	15.87	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		61.00000	47,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		354.00000	387,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,147.00000	1,193,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		4.00000	3,000	20.60	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			7.40420	7.45350		14.90	1,421,606.40	192	45,934.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,497.00000	8,546,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,497.00000	6,546,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,498.00000	4,546,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		12.00000	10,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,509.00000	2,556,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		136.00000	120,000	17.42	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		633.00000	666,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		582.00000	541,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		79.00000	87,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,507.00000	1,458,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,504.00000	2,455,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,504.00000	3,454,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		64.00000	56,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,161.00000	1,202,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,547.00000	8,596,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,547.00000	6,596,000	30.53	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	12.00	Call		1.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,548.00000	4,596,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		11.00000	9,000	24.27	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,558.00000	2,605,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		544.00000	505,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		91.00000	101,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,458.00000	1,409,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		5.00000	5,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,454.00000	2,405,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,454.00000	3,404,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,597.00000	8,646,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,597.00000	6,646,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,597.00000	4,646,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		10.00000	9,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,607.00000	2,655,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		119.00000	105,000	17.88	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		716.00000	751,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		509.00000	470,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		106.00000	116,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,408.00000	1,359,000	16.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,404.00000	2,355,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,404.00000	3,354,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,647.00000	8,696,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,647.00000	6,696,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,647.00000	4,696,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		9.00000	8,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,656.00000	2,704,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		111.00000	98,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		758.00000	794,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		474.00000	436,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		121.00000	132,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,359.00000	1,310,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		6.00000	6,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,354.00000	2,305,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,354.00000	3,304,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		127.00000	112,000	17.65	0.00	0	21,440.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		674.00000	708,000	17.65	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	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,697.00000	8,746,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,697.00000	6,746,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,697.00000	4,746,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		9.00000	7,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,706.00000	2,753,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		104.00000	92,000	18.34	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		801.00000	838,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		442.00000	404,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		139.00000	150,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,309.00000	1,260,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,304.00000	2,255,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,304.00000	3,254,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,747.00000	8,796,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,747.00000	6,796,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,747.00000	4,796,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		8.00000	7,000	24.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,755.00000	2,803,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		98.00000	86,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		845.00000	882,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		410.00000	374,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		157.00000	170,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,260.00000	1,211,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,254.00000	2,205,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,254.00000	3,204,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,797.00000	8,846,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,797.00000	6,846,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,797.00000	4,846,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		7.00000	6,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,804.00000	2,852,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		92.00000	81,000	18.80	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		889.00000	927,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		381.00000	345,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		178.00000	191,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,210.00000	1,162,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	15.03	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	13/12/2010	Foreign Exchange Future	5.25	Call		2,204.00000	2,155,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,204.00000	3,154,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,997.00000	9,046,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,997.00000	7,046,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,997.00000	5,046,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		5.00000	4,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,002.00000	3,050,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		72.00000	63,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,069.00000	1,109,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		277.00000	248,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		274.00000	294,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,014.00000	967,000	14.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		11.00000	13,000	14.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,005.00000	1,956,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,004.00000	2,954,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,947.00000	8,996,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,947.00000	6,996,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,947.00000	4,996,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		6.00000	5,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,953.00000	3,001,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		76.00000	67,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,023.00000	1,063,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		300.00000	268,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		247.00000	264,000	14.90	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,063.00000	1,015,000	14.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	11,000	14.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,055.00000	2,005,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,054.00000	3,004,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		61.00000	53,000	20.40	162,604.00	3,068	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,208.00000	1,249,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,047.00000	9,096,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,047.00000	7,096,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,047.00000	5,096,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		5.00000	4,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,052.00000	3,100,000	24.44	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		68.00000	60,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,115.00000	1,156,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		257.00000	230,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		304.00000	326,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		967.00000	921,000	14.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		14.00000	17,000	14.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,955.00000	1,906,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,954.00000	2,904,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		86.00000	76,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		933.00000	972,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,397.00000	8,446,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,397.00000	6,446,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,398.00000	4,446,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		14.00000	12,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,411.00000	2,458,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		156.00000	138,000	16.96	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		553.00000	584,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		660.00000	617,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		57.00000	63,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,607.00000	1,557,000	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	5.85	Put		4.00000	3,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,604.00000	2,554,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,604.00000	3,554,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,447.00000	8,496,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,447.00000	6,496,000	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		1.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,448.00000	4,496,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		13.00000	11,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,460.00000	2,507,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		145.00000	129,000	17.19	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		592.00000	625,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		620.00000	579,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	75,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,557.00000	1,508,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,554.00000	2,505,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,554.00000	3,504,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,847.00000	8,896,000	34.08	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	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,847.00000	6,896,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,847.00000	4,896,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		7.00000	6,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,854.00000	2,902,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		352.00000	318,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		199.00000	214,000	14.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,161.00000	1,112,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,154.00000	2,105,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,154.00000	3,104,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,897.00000	8,946,000	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,897.00000	6,946,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,897.00000	4,946,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		6.00000	5,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,903.00000	2,951,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		81.00000	71,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		978.00000	1,017,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		326.00000	292,000	14.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		223.00000	238,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,112.00000	1,063,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	14.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,105.00000	2,055,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,104.00000	3,054,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,597.00000	7,646,000	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,597.00000	5,646,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		2.00000	1,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,599.00000	3,647,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		38.00000	34,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,635.00000	1,680,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,404.00000	4,354,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,684.00000	1,729,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		37.00000	33,000	22.70	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		25.00000	22,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,072.00000	2,118,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		34.00000	30,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,781.00000	1,826,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		23.00000	20,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,120.00000	2,166,000	24.12	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	7.80	Call		167.00000	148,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		514.00000	544,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,491.00000	1,535,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		44.00000	39,000	21.78	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		369.00000	394,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		222.00000	198,000	15.82	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,396.00000	1,439,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		49.00000	43,000	21.32	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		193.00000	171,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		440.00000	467,000	16.28	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,587.00000	1,632,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		40.00000	36,000	22.24	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		336.00000	360,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		239.00000	214,000	15.59	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.50190	7.55150		15.44	2,535,642.20	338	5,155.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		236.00000	216,000	17.31	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		685.00000	714,000	17.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		225.00000	206,000	17.49	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		724.00000	754,000	17.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		248.00000	227,000	17.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		647.00000	675,000	17.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,098.00000	1,134,000	19.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		149.00000	136,000	19.17	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,984.00000	3,030,000	25.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		35.00000	32,000	25.25	0.00	0	30,000.00



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	7.30	Put		246.00000	259,000	15.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		497.00000	461,000	15.20	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,012.00000	1,046,000	18.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		163.00000	148,000	18.80	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.59990	7.65020		15.77	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		548.00000	512,000	15.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		348.00000	362,000	15.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		524.00000	489,000	15.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		374.00000	389,000	15.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		574.00000	537,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		324.00000	337,000	15.48	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.61670	11.51360		13.95	46,466.80	4	21,517.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		22.00000	22,000	18.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,308.00000	1,205,000	18.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		26.00000	27,000	18.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,212.00000	1,110,000	18.51	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		24.00000	24,000	18.72	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,260.00000	1,157,000	18.72	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		577.00000	486,000	15.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		91.00000	103,000	15.61	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76100	11.65970		14.44	2,328,678.00	198	12,442.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		327.00000	359,000	14.90	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		567.00000	498,000	14.90	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		533.00000	465,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		343.00000	376,000	14.75	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.90810	11.80560		14.90	0.00	0	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		556.00000	602,000	14.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		550.00000	494,000	14.76	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		537.00000	580,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		581.00000	522,000	14.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		578.00000	626,000	14.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		522.00000	468,000	14.70	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08460	0.08490		15.91	0.00	0	293.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		324.00000	296,000	17.61	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		124.00000	126,000	17.61	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08580	0.08610		21.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		417.00000	394,000	19.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		407.00000	414,000	19.55	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		166.00000	154,000	23.31	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,156.00000	1,174,000	23.31	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,064.00000	1,034,000	17.62	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		54.00000	54,000	17.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.63400	9.57660		12.81	2,196,552.00	228	16,304.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		1.00000	1,000	20.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,089.00000	2,032,000	20.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		31.00000	32,000	14.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		654.00000	598,000	14.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		936.00000	879,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		13.00000	13,000	15.98	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		478.00000	425,000	14.11	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		55.00000	59,000	14.11	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		320.00000	271,000	13.37	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		97.00000	105,000	13.37	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		351.00000	391,000	13.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		74.00000	57,000	13.68	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.75400	9.69870		13.18	1,053,432.00	108	8,188.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,501.00000	10,446,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,501.00000	8,446,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,501.00000	6,446,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,502.00000	4,447,000	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		19.00000	21,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,520.00000	2,467,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		59.00000	62,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,560.00000	1,508,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		171.00000	177,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		672.00000	623,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		621.00000	650,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		122.00000	96,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,512.00000	1,563,000	15.21	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	8.20	Put		13.00000	9,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		23.00000	26,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,374.00000	2,322,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,551.00000	10,496,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,551.00000	8,496,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,551.00000	6,496,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,552.00000	4,497,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		18.00000	19,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,569.00000	2,515,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		56.00000	59,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,607.00000	1,555,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		161.00000	167,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		712.00000	663,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		586.00000	613,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		137.00000	109,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,463.00000	1,514,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	10,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,251.00000	11,196,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,251.00000	9,196,000	29.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,251.00000	7,196,000	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,252.00000	5,197,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		6.00000	7,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,257.00000	3,203,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		27.00000	30,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,278.00000	2,226,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		75.00000	78,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,326.00000	1,274,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		233.00000	242,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		484.00000	438,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		815.00000	852,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		66.00000	48,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,151.00000	11,096,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,151.00000	9,096,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,151.00000	7,096,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,152.00000	5,097,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		7.00000	8,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,158.00000	3,104,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		31.00000	35,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,182.00000	2,131,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		83.00000	86,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,234.00000	1,182,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		264.00000	274,000	13.55	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		415.00000	370,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		899.00000	939,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		50.00000	35,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,301.00000	10,246,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,301.00000	8,246,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,301.00000	6,246,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,303.00000	4,248,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		25.00000	28,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,326.00000	2,274,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		71.00000	74,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,372.00000	1,320,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		219.00000	227,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		520.00000	473,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		774.00000	810,000	12.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		75.00000	56,000	12.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,708.00000	1,761,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	7,000	16.13	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	20.10	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,401.00000	10,346,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,401.00000	8,346,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,401.00000	6,346,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	1,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,403.00000	4,347,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		22.00000	24,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,423.00000	2,370,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		64.00000	68,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,465.00000	1,414,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		193.00000	200,000	14.49	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		594.00000	546,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		696.00000	728,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		97.00000	74,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,609.00000	1,662,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	8,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,701.00000	10,646,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,701.00000	8,646,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,701.00000	6,646,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.84	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		4,702.00000	4,647,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		14.00000	16,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,715.00000	2,662,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		49.00000	52,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,750.00000	1,698,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		135.00000	140,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		836.00000	786,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		486.00000	509,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		187.00000	155,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,317.00000	1,367,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	13,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,851.00000	10,796,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,851.00000	8,796,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,851.00000	6,796,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,852.00000	4,797,000	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		11.00000	12,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,862.00000	2,808,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		43.00000	46,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,894.00000	1,842,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		114.00000	118,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		965.00000	914,000	16.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		396.00000	417,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		247.00000	213,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,173.00000	1,221,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	17,000	13.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,151.00000	10,096,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,151.00000	8,096,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,151.00000	6,096,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,153.00000	4,098,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,856.00000	1,909,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	5,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,201.00000	10,146,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,201.00000	8,146,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,201.00000	6,146,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,203.00000	4,148,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		29.00000	32,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,230.00000	2,178,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		78.00000	82,000	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,279.00000	1,228,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		248.00000	257,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		449.00000	403,000	13.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		857.00000	895,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		58.00000	41,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,806.00000	1,860,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		7.00000	6,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,251.00000	10,196,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,251.00000	8,196,000	29.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,251.00000	6,196,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,253.00000	4,198,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,757.00000	1,810,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	6,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		753.00000	704,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		152.00000	158,000	15.24	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		369.00000	388,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		270.00000	234,000	13.10	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		551.00000	577,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		152.00000	123,000	12.95	0.00	0	1,125.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.87760	9.82160		13.47	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		434.00000	453,000	13.44	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	9.80	Put	412.00000	375,000	13.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call	415.00000	429,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put	443.00000	401,000	13.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call	458.00000	478,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put	386.00000	350,000	13.41	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put	272.00000	240,000	13.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call	594.00000	618,000	13.26	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put	834.00000	786,000	15.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call	256.00000	264,000	15.20	0.00	0	14,937.00
AL7T	On	05/08/2010	Index Future			357.53200	357.67100		0.00	0	38.00
AL7T	On	04/11/2010	Index Future			363.46200	363.60500		0.00	0	0.00
ALBI	On	05/08/2010	Index Future			329.07300	329.14100		13,162,920.00	4	523.00
ALBI	On	04/11/2010	Index Future			334.54900	334.61900		1,110,702,680.00	332	968.00
ALBI	On	03/02/2011	Index Future			340.25400	340.34200		0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.64770	6.62320	10.24	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call	28.00000	29,000	12.33	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put	305.00000	281,000	12.33	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.66090	6.63810	11.89	0.00	0	8,119.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call	107.00000	110,000	12.75	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put	369.00000	349,000	12.75	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put	407.00000	387,000	12.92	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call	95.00000	98,000	12.92	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.67330	6.65160	12.39	0.00	0	25.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		244.00000	250,000	12.61	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		292.00000	277,000	12.61	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		227.00000	232,000	12.82	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		325.00000	309,000	12.82	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		263.00000	270,000	12.39	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		261.00000	247,000	12.39	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.14880	7.13320		10.06	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		21.00000	20,000	12.44	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		388.00000	371,000	12.44	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.22800	7.21400		9.83	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		54.00000	51,000	11.54	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		540.00000	523,000	11.54	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		48.00000	45,000	11.71	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		584.00000	567,000	11.71	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		62.00000	58,000	11.37	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		498.00000	480,000	11.37	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			145.13200	145.10000			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			147.54800	147.51500			0.00	0	0.00
CRD1 On	03/02/2011	Index Future			150.21000	150.17700			0.00	0	0.00
GOVI On	05/08/2010	GOVI			329.95900	330.02600		6.57	0.00	0	171.00
GOVI On	05/08/2010	GOVI	315.60	Call		144,260.00000	143,590,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		0.00000	0,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			335.45000	335.51800			0.00	0	116.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.00	Call	65,180.00000	64,500,000		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	65,080.00000	64,400,000		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	65,280.00000	64,600,000		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			383.18300	381.90200		0.00	0	501.00
ILBI	On	04/11/2010	Index Future			389.67600	388.37000		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			409.77900	408.10800		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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.50000	6.55000			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.47000	6.33000			0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.22000	6.24000			0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.20000	6.22000			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR FOn	19/01/2011	Jibar Tradeable Future			6.20000	6.19000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.25000	6.25000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.35000	6.33000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.50000	6.50000			0.00	0	6,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.70000	6.72000			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.95000	6.96000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.05000	7.06000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.25	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			323.93000	324.01100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			329.32100	329.40300			0.00	0	0.00
OTH1	On	03/02/2011	Index Future			335.26300	335.34900			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.59300	7.58400		4.00	0.00	0	3,768.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,429.00000	5,386,000	4.61	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.61	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		4,291.00000	4,248,000	4.49	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.49	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		6,553.00000	6,510,000	4.73	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.73	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.37	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		3,139.00000	3,096,000	4.37	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		515.00000	490,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		112.00000	44,000	4.00	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			7.64700	7.63700		4.50	0.00	0	4,176.00
R157	On	04/11/2010	Bond Future	8.50	Call		4,019.00000	3,970,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		161.00000	157,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		4,218.00000	4,169,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		141.00000	137,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,822.00000	3,772,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		183.00000	178,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,475.00000	1,485,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		848.00000	812,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.67900	7.66800		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		2,125.00000	2,084,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,125.00000	1,131,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,263.00000	2,221,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,049.00000	1,054,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,991.00000	1,951,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,206.00000	1,213,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.67800	7.66600		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,002.00000	1,966,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,657.00000	1,670,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,122.00000	2,085,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,572.00000	1,585,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,887.00000	1,852,000	4.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,747.00000	1,762,000	4.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.45300	8.44400		10.75	0.00	0	11,371.00



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	Call		7,623.00000	7,533,000	11.78	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	11.78	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		3,009.00000	2,897,000	11.10	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		26.00000	3,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		11,988.00000	11,898,000	12.44	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	12.44	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		14,073.00000	13,984,000	12.77	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	12.77	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		5,339.00000	5,249,000	11.44	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	11.44	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		416.00000	268,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		970.00000	733,000	10.75	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.50100	8.49100		11.25	0.00	0	12,012.00
R186	On	04/11/2010	Bond Future	9.25	Call		7,781.00000	7,669,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		680.00000	666,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		8,160.00000	8,048,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		614.00000	600,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		7,405.00000	7,294,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		752.00000	739,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,789.00000	1,781,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		4,286.00000	4,180,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.53700	8.52700		11.50	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,560.00000	6,465,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,115.00000	2,117,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,885.00000	6,789,000	11.94	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	9.05	Put		1,985.00000	1,986,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,240.00000	6,146,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,253.00000	2,256,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.56500	8.55500		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,672.00000	5,592,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,831.00000	3,847,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,959.00000	5,877,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,653.00000	3,667,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,392.00000	5,313,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,019.00000	4,036,000	11.18	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.42900	1.39600			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		977.00000	886,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Call		1,114.00000	1,023,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Call		840.00000	748,000		0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future			1.54100	1.50400			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		613.00000	520,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Call		737.00000	644,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Call		488.00000	396,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/08/2010	Bond Future			2.93700	2.96700			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		1,049.00000	1,431,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		1,677.00000	2,059,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Call		419.00000	801,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	1,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			3.00300	3.03300			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		210.00000	583,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Call		827.00000	1,199,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		410.00000	37,000		0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.52300	7.51400		4.00	0.00	0	486.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,413.00000	5,379,000	4.49	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.49	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.57300	7.56300		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,379.00000	3,340,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		99.00000	96,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,536.00000	3,497,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		85.00000	81,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,222.00000	3,183,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		114.00000	111,000	4.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future			7.59800	7.58700		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,041.00000	2,007,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		658.00000	661,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,159.00000	2,125,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		610.00000	613,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,925.00000	1,892,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		708.00000	713,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.59300	7.58100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,680.00000	1,651,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,144.00000	1,153,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,777.00000	1,748,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,083.00000	1,092,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,586.00000	1,558,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,208.00000	1,218,000	3.73	0.00	0	0.00
R202	On	05/08/2010	Bond Future			2.92800	3.02800			0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Call		381.00000	2,136,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Call		1,242.00000	2,997,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	1,267,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	Put		488.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future			2.96800	3.06900			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	1,419,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		325.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.10	Call		528.00000	2,273,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	557,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		1,188.00000	0,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.09400	8.08500		6.25	0.00	0	3,184.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,999.00000	5,951,000	7.04	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.15600	8.14600		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,663.00000	5,607,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		132.00000	128,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,887.00000	5,830,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		115.00000	110,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		5,438.00000	5,381,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		149.00000	144,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.20200	8.19200		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,837.00000	2,790,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,303.00000	1,306,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,002.00000	2,954,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,221.00000	1,224,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,676.00000	2,630,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,389.00000	1,393,000	6.67	0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.23000	8.21900		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,373.00000	2,333,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,222.00000	2,236,000	6.50	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	05/05/2011	Bond Future	8.30	Call		2,512.00000	2,471,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,118.00000	2,131,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,238.00000	2,199,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,331.00000	2,345,000	6.46	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.20400	8.19400		7.25	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		6,013.00000	5,953,000	8.19	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		2,942.00000	2,882,000	7.67	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1.00000	0,000	7.67	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		3,226.00000	3,167,000	7.72	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		228.00000	148,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		559.00000	420,000	7.25	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.26100	8.25100		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,761.00000	5,697,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		197.00000	191,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		6,003.00000	5,940,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		171.00000	166,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		5,516.00000	5,452,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		221.00000	215,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.30300	8.29300		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,886.00000	2,835,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,728.00000	1,733,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,060.00000	3,008,000	8.04	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	03/02/2011	Bond Future	8.55	Put		1,625.00000	1,629,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,717.00000	2,667,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		1,837.00000	1,844,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.33400	8.32300		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,148.00000	3,099,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,181.00000	2,193,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,315.00000	3,265,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,077.00000	2,088,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,985.00000	2,937,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,290.00000	2,303,000	7.45	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.40300	7.39400		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,658.00000	4,631,000	3.62	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.62	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.45000	7.44000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,956.00000	2,926,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		49.00000	47,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		3,082.00000	3,053,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		40.00000	39,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,829.00000	2,799,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		57.00000	54,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.46700	7.45600		3.25	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,833.00000	1,806,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		434.00000	435,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,929.00000	1,901,000	3.44	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	Put		402.00000	403,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,739.00000	1,712,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		467.00000	469,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.45100	7.43800		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,148.00000	1,126,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,000.00000	1,009,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,216.00000	1,194,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		948.00000	957,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,082.00000	1,060,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,053.00000	1,062,000	2.99	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.28400	8.26400		8.25	1,407,722.55	15	4,416.00
R207	On	05/08/2010	Bond Future	9.50	Call		7,261.00000	7,137,000	9.31	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.31	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		5,852.00000	5,729,000	9.31	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	9.31	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		442.00000	398,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		355.00000	188,000	8.25	0.00	0	100.00
R207	On	04/11/2010	Bond Future			8.33600	8.31600		8.50	0.00	0	600.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,706.00000	5,585,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		260.00000	260,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,954.00000	5,832,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		228.00000	227,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		5,456.00000	5,335,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		291.00000	291,000	9.50	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			8.37600	8.35500		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,718.00000	3,618,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,411.00000	1,436,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,917.00000	3,816,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,323.00000	1,347,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,523.00000	3,425,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,504.00000	1,531,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.40800	8.38600		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,159.00000	3,074,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,499.00000	2,542,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,330.00000	3,243,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,383.00000	2,424,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,992.00000	2,909,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,621.00000	2,666,000	8.44	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.38400	8.37400		8.75	0.00	0	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		6,874.00000	6,809,000	9.85	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.85	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.43800	8.42800		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		5,332.00000	5,261,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		332.00000	324,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,589.00000	5,518,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		297.00000	289,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		5,078.00000	5,007,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		371.00000	364,000	10.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future			8.47900	8.46800		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,483.00000	3,421,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,755.00000	1,761,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,679.00000	3,617,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,649.00000	1,655,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,290.00000	3,230,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		1,865.00000	1,873,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.50900	8.49800		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,960.00000	2,910,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,948.00000	2,965,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,129.00000	3,078,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,812.00000	2,829,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,796.00000	2,746,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,089.00000	3,107,000	9.44	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.41200	8.40300		13.50	0.00	0	1,281.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,886.00000	2,800,000	13.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		10.00000	1,000	13.95	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.44800	8.43800		15.00	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		5,383.00000	5,287,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		845.00000	834,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		5,686.00000	5,590,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		766.00000	754,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		5,084.00000	4,989,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		932.00000	922,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			8.47500	8.46500		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,042.00000	5,958,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,739.00000	1,739,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,319.00000	6,234,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,633.00000	1,633,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,768.00000	5,685,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,850.00000	1,851,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.49400	8.48400		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		4,124.00000	4,058,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,990.00000	4,008,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,355.00000	4,288,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,805.00000	3,822,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,898.00000	3,833,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,184.00000	4,203,000	14.89	0.00	0	0.00
R210	On	05/08/2010	Bond Future			2.99800	3.02800			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		939.00000	1,333,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Call		1,584.00000	1,978,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Call		288.00000	682,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future			3.04500	3.07500			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		321.00000	709,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.15	Call		960.00000	1,347,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	65,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		323.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.74500	2.77400			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	29,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Put		140.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		152.00000	321,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		1.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.70	Put		433.00000	263,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.84800	2.87800			0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.75	Put		719.00000	551,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.80	Put		437.00000	269,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future	2.70	Put		1,002.00000	834,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.02800	3.02700			0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.00	Put		256.00000	266,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Call		218.00000	208,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/08/2010	Bond Future	2.95	Put		733.00000	743,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.09600	3.09600		0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.00	Put		892.00000	892,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	3.05	Put		426.00000	426,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0.00
R212	On	04/11/2010	Bond Future	2.95	Put		1,361.00000	1,361,000	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			326.08100	326.14600		0.00	0	100.00
TRT1	On	04/11/2010	Index Future			331.50800	331.57400		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			337.49000	337.55900		0.00	0	0.00

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**Total for Derivatives :** **1,237,444,622.75**      **18,499**      **994,459.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.54000	6.53000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.59000	7.58000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.45000	8.44000		0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.45000	1.42000		0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.94000	2.97000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			7.52000	7.51000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.93000	3.03000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.09000	8.08000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.20000	8.19000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.40000	7.39000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.28000	8.26000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.38000	8.36500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.41000	8.40000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			3.00000	3.03000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.78000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.03000	3.03000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>									<b>1,237,444,622.75</b>	<b>18,499</b>	<b>994,459.00</b>	