



Daily MTM Report

Daily summary for: 05/08/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.29760	7.32090		14.38	89,227,755.20	12,227	243,471.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,529.00000	8,552,000	45.00	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,529.00000	6,552,000	42.73	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,529.00000	4,552,000	39.14	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		0.00000	0,000	28.82	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,529.00000	2,552,000	28.82	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		492.00000	470,000	16.53	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		21.00000	22,000	16.53	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,471.00000	1,448,000	20.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,471.00000	2,448,000	20.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,471.00000	3,448,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,479.00000	8,502,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,479.00000	6,502,000	42.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,479.00000	4,502,000	39.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,479.00000	2,502,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		27.00000	24,000	17.11	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		506.00000	526,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		537.00000	516,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		16.00000	18,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,521.00000	1,498,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,521.00000	2,498,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,521.00000	3,498,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		23.00000	20,000	17.38	0.00	0	669.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		552.00000	572,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,579.00000	8,602,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,579.00000	6,602,000	42.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,579.00000	4,602,000	39.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,579.00000	2,602,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		19.00000	17,000	17.65	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		598.00000	619,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		447.00000	426,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		26.00000	28,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,421.00000	1,398,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,421.00000	2,398,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,421.00000	3,398,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,629.00000	8,652,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,629.00000	6,652,000	42.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,629.00000	4,652,000	39.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,629.00000	2,652,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		16.00000	14,000	17.93	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		645.00000	666,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		403.00000	383,000	16.05	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		32.00000	35,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,371.00000	1,348,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,371.00000	2,348,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,371.00000	3,348,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,729.00000	8,752,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,729.00000	6,752,000	43.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,729.00000	4,752,000	39.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,729.00000	2,752,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		12.00000	10,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		741.00000	762,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		320.00000	302,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		49.00000	54,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,271.00000	1,248,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,271.00000	2,248,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,271.00000	3,248,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,779.00000	8,802,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,779.00000	6,802,000	43.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,779.00000	4,802,000	39.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,779.00000	2,802,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		10.00000	9,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		789.00000	811,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		281.00000	264,000	15.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		60.00000	66,000	15.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,221.00000	1,198,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,221.00000	2,198,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,221.00000	3,198,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,829.00000	8,852,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,829.00000	6,852,000	43.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,829.00000	4,852,000	39.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,829.00000	2,852,000	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		8.00000	7,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		837.00000	859,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		244.00000	228,000	15.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		73.00000	80,000	15.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,171.00000	1,148,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,171.00000	2,148,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,171.00000	3,148,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,979.00000	9,002,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,979.00000	7,002,000	43.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,979.00000	5,002,000	39.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,979.00000	3,002,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		148.00000	136,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		127.00000	138,000	14.38	13,800.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,022.00000	999,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,021.00000	1,998,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,021.00000	2,998,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,929.00000	8,952,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,929.00000	6,952,000	43.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,929.00000	4,952,000	39.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,929.00000	2,952,000	31.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		6.00000	5,000	19.56	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		935.00000	957,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		177.00000	164,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		106.00000	116,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,072.00000	1,049,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,071.00000	2,048,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,071.00000	3,048,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		9,079.00000	9,102,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		7,079.00000	7,102,000	43.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		5,079.00000	5,102,000	40.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		3,079.00000	3,102,000	32.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		4.00000	3,000	20.38	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,083.00000	1,105,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		107.00000	98,000	14.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		186.00000	200,000	14.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		923.00000	900,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	2,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		1,921.00000	1,898,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		2,921.00000	2,898,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		5.00000	4,000	19.84	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		984.00000	1,006,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,379.00000	8,402,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,379.00000	6,402,000	42.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,379.00000	4,402,000	38.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,379.00000	2,402,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		39.00000	34,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		418.00000	436,000	16.56	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		631.00000	609,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		10.00000	11,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,621.00000	1,598,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,621.00000	2,598,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,621.00000	3,598,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,429.00000	8,452,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,429.00000	6,452,000	42.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,429.00000	4,452,000	38.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,429.00000	2,452,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		32.00000	29,000	16.83	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		461.00000	481,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		584.00000	562,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		13.00000	14,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,571.00000	1,548,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,571.00000	2,548,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,571.00000	3,548,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,679.00000	8,702,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,679.00000	6,702,000	42.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,679.00000	4,702,000	39.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,679.00000	2,702,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		14.00000	12,000	18.20	0.00	0	20,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		693.00000	714,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		361.00000	342,000	15.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		40.00000	44,000	15.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,321.00000	1,298,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,321.00000	2,298,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,321.00000	3,298,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,879.00000	8,902,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,879.00000	6,902,000	43.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,879.00000	4,902,000	39.80	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	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,879.00000	2,902,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		7.00000	6,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		886.00000	908,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		210.00000	195,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		89.00000	97,000	14.86	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,122.00000	1,098,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,121.00000	2,098,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,121.00000	3,098,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		9,029.00000	9,052,000	45.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		7,029.00000	7,052,000	43.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		5,029.00000	5,052,000	40.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		3,029.00000	3,052,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		4.00000	4,000	20.11	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		1,033.00000	1,056,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		126.00000	115,000	14.65	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		155.00000	167,000	14.65	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		973.00000	949,000	18.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		1,971.00000	1,948,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		2,971.00000	2,948,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,979.00000	2,002,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		1.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,830.00000	1,852,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,231.00000	1,254,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		2.00000	2,000	21.20	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,381.00000	1,403,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		2.00000	1,000	22.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,780.00000	1,803,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.66	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,680.00000	1,703,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	21.48	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,281.00000	1,304,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		334.00000	351,000	16.01	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		55.00000	49,000	16.01	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		46.00000	41,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		375.00000	393,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		1,182.00000	1,204,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	20.93	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			7.39290	7.41650		14.96	105,053,109.00	14,210	61,273.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,534.00000	8,557,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,534.00000	6,557,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,534.00000	4,557,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		9.00000	9,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,543.00000	2,566,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		119.00000	114,000	17.43	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		653.00000	671,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		548.00000	530,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		82.00000	87,000	14.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,470.00000	1,447,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,467.00000	2,443,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,467.00000	3,443,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		55.00000	52,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,189.00000	1,209,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,584.00000	8,607,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,584.00000	6,607,000	30.80	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		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,584.00000	4,607,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		9.00000	8,000	24.19	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,593.00000	2,615,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		511.00000	494,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		95.00000	101,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,420.00000	1,397,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,417.00000	2,393,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,417.00000	3,393,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,634.00000	8,657,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,634.00000	6,657,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,634.00000	4,657,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		8.00000	8,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,642.00000	2,665,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		104.00000	99,000	17.87	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		738.00000	756,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		476.00000	459,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		110.00000	116,000	14.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,371.00000	1,347,000	16.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	16.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,367.00000	2,343,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,367.00000	3,343,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,684.00000	8,707,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,684.00000	6,707,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,684.00000	4,707,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		7.00000	7,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,691.00000	2,714,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		97.00000	93,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		781.00000	800,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		442.00000	426,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		126.00000	133,000	14.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,321.00000	1,298,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	15.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,317.00000	2,293,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,317.00000	3,293,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		111.00000	106,000	17.65	662,500.00	6,250	27,690.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		695.00000	713,000	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	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,734.00000	8,757,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,734.00000	6,757,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,734.00000	4,757,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		7.00000	6,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,741.00000	2,763,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		91.00000	86,000	18.32	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		825.00000	843,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		409.00000	394,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		143.00000	151,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,272.00000	1,249,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	15.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,267.00000	2,243,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,267.00000	3,243,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,784.00000	8,807,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,784.00000	6,807,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,784.00000	4,807,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		6.00000	6,000	24.28	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	10.20	Put		2,790.00000	2,813,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		85.00000	81,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		869.00000	888,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		378.00000	364,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		162.00000	171,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,222.00000	1,199,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,217.00000	2,194,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,217.00000	3,193,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,834.00000	8,857,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,834.00000	6,857,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,834.00000	4,857,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		6.00000	5,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,840.00000	2,862,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		79.00000	76,000	18.77	0.00	0	4,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		913.00000	933,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		349.00000	336,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		183.00000	193,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,173.00000	1,150,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,167.00000	2,144,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,167.00000	3,143,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		9,034.00000	9,057,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		7,034.00000	7,057,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		5,034.00000	5,057,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		4.00000	4,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		3,038.00000	3,061,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		62.00000	59,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,096.00000	1,116,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		250.00000	241,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		284.00000	298,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		978.00000	956,000	14.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		12.00000	13,000	14.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		1,968.00000	1,944,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		2,967.00000	2,943,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,984.00000	9,007,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,984.00000	7,007,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,984.00000	5,007,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,988.00000	3,011,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		66.00000	63,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,050.00000	1,070,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		270.00000	260,000	14.96	1,756,820.00	6,757	6,757.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		254.00000	267,000	14.96	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,026.00000	1,003,000	14.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		10.00000	10,000	14.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,018.00000	1,994,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,017.00000	2,993,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		52.00000	49,000	20.34	0.00	0	3,185.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,236.00000	1,256,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		9,084.00000	9,107,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		7,084.00000	7,107,000	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		5,084.00000	5,107,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		4.00000	3,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		3,088.00000	3,110,000	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		58.00000	55,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,142.00000	1,162,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		232.00000	223,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		316.00000	330,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		931.00000	909,000	14.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	16,000	14.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		1,918.00000	1,894,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		2,917.00000	2,893,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		75.00000	71,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		959.00000	978,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,434.00000	8,457,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,434.00000	6,457,000	30.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,434.00000	4,457,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		11.00000	11,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,445.00000	2,468,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		138.00000	132,000	16.98	0.00	0	14,644.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		572.00000	589,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		626.00000	606,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		60.00000	63,000	14.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,569.00000	1,546,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,567.00000	2,543,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,567.00000	3,543,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,484.00000	8,507,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,484.00000	6,507,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,484.00000	4,507,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		10.00000	10,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,494.00000	2,517,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		128.00000	123,000	17.20	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		612.00000	630,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		586.00000	567,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		70.00000	74,000	14.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,520.00000	1,496,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,517.00000	2,493,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,517.00000	3,493,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,884.00000	8,907,000	34.35	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	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,884.00000	6,907,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,884.00000	4,907,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		5.00000	5,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,889.00000	2,912,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		321.00000	309,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		205.00000	216,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,124.00000	1,101,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,117.00000	2,094,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,117.00000	3,093,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,934.00000	8,957,000	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,934.00000	6,957,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,934.00000	4,957,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		5.00000	4,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,939.00000	2,961,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		70.00000	67,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		1,004.00000	1,024,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		295.00000	284,000	14.91	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		229.00000	241,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,075.00000	1,052,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,067.00000	2,044,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,067.00000	3,043,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,634.00000	7,657,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,634.00000	5,657,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,635.00000	3,658,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		33.00000	31,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,667.00000	1,688,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,367.00000	4,343,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,715.00000	1,736,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		31.00000	29,000	22.59	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		20.00000	19,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		2,104.00000	2,126,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		29.00000	27,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,813.00000	1,834,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		19.00000	18,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,153.00000	2,175,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		148.00000	142,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		532.00000	549,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,522.00000	1,543,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		38.00000	36,000	21.69	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		383.00000	398,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		199.00000	191,000	15.86	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,426.00000	1,447,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		42.00000	40,000	21.24	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		172.00000	164,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		456.00000	471,000	16.30	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,618.00000	1,639,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		34.00000	32,000	22.14	0.00	0	20,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Put		349.00000	363,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.55	Call		215.00000	206,000	15.63	0.00	0	4,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.49020	7.51430		15.52	16,029,028.00	2,140	7,818.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		216.00000	211,000	17.37	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		702.00000	721,000	17.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		206.00000	201,000	17.55	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		742.00000	761,000	17.55	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		227.00000	222,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		663.00000	682,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,121.00000	1,142,000	19.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		135.00000	132,000	19.22	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		3,017.00000	3,040,000	25.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		31.00000	30,000	25.16	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		250.00000	263,000	15.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		464.00000	453,000	15.24	0.00	0	27,300.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Put		1,034.00000	1,054,000	18.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.40	Call		148.00000	144,000	18.85	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Put		351.00000	366,000	15.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		365.00000	356,000	15.52	0.00	0	12,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.58810	7.61270		15.88	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		516.00000	506,000	15.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		353.00000	368,000	15.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		492.00000	483,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		379.00000	395,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		541.00000	531,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		328.00000	343,000	15.58	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.55060	11.61980		12.64	2,829,897.00	245	21,407.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		15.00000	9,000	17.23	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,195.00000	1,258,000	17.23	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		18.00000	12,000	16.86	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,098.00000	1,161,000	16.86	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		16.00000	10,000	17.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,146.00000	1,209,000	17.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		470.00000	513,000	14.29	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		90.00000	64,000	14.29	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.69510	11.76550		13.65	0.00	0	12,755.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		353.00000	307,000	14.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		488.00000	512,000	14.30	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		455.00000	478,000	14.14	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		370.00000	323,000	14.14	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.84140	11.91340		14.20	165,779.60	14	520.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		595.00000	539,000	14.14	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		482.00000	498,000	14.14	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		572.00000	518,000	14.20	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		509.00000	527,000	14.20	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		619.00000	562,000	14.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		456.00000	471,000	14.07	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08500	0.08480		16.15	1,700.00	20	273.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		306.00000	318,000	17.81	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		116.00000	108,000	17.81	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08620	0.08600		20.92	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		396.00000	405,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		396.00000	385,000	19.28	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		152.00000	155,000	23.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,152.00000	1,135,000	23.07	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,050.00000	1,068,000	17.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		50.00000	48,000	17.63	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.59900	9.62070		12.86	143,985.00	15	16,358.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		0.00000	0,000	20.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,044.00000	2,066,000	20.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		29.00000	26,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		608.00000	627,000	15.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		890.00000	911,000	16.28	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		11.00000	10,000	16.28	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		432.00000	450,000	14.38	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		53.00000	49,000	14.38	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		277.00000	291,000	13.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		98.00000	90,000	13.62	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		376.00000	359,000	13.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		55.00000	60,000	13.68	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.71970	9.74190		13.49	97,197.00	10	8,000.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,458.00000	10,480,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,458.00000	8,480,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,458.00000	6,480,000	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,459.00000	4,481,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		20.00000	19,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,478.00000	2,499,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		59.00000	59,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,517.00000	1,539,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		175.00000	172,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		633.00000	652,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		644.00000	629,000	13.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		102.00000	109,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,552.00000	1,530,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		10.00000	10,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		25.00000	23,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,333.00000	2,353,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,508.00000	10,530,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,508.00000	8,530,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,508.00000	6,530,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,509.00000	4,531,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		18.00000	18,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,526.00000	2,548,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		57.00000	56,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,565.00000	1,586,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		164.00000	162,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		672.00000	692,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		608.00000	593,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		116.00000	123,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,503.00000	1,481,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		11.00000	11,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,208.00000	11,230,000	29.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,208.00000	9,230,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,208.00000	7,230,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,209.00000	5,231,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		7.00000	6,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,215.00000	3,236,000	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		28.00000	27,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,236.00000	2,257,000	20.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		76.00000	75,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,284.00000	1,305,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		238.00000	234,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		446.00000	464,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		844.00000	827,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		52.00000	57,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,108.00000	11,130,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,108.00000	9,130,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,108.00000	7,130,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,109.00000	5,131,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		8.00000	7,000	21.40	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	13/12/2010	Foreign Exchange Future	12.85	Put		3,116.00000	3,137,000	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		33.00000	31,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,141.00000	2,161,000	20.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		84.00000	83,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,192.00000	1,213,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		271.00000	266,000	14.03	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		379.00000	396,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		930.00000	912,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	42,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,258.00000	10,280,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,258.00000	8,280,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,258.00000	6,280,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,260.00000	4,282,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		26.00000	25,000	20.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,284.00000	2,305,000	20.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		72.00000	71,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,330.00000	1,351,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		224.00000	220,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		482.00000	500,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		802.00000	785,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		60.00000	65,000	13.32	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	8.00	Call		1,749.00000	1,727,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		7.00000	7,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,358.00000	10,380,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,358.00000	8,380,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,358.00000	6,380,000	26.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,359.00000	4,381,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		23.00000	22,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,381.00000	2,402,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		65.00000	64,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,423.00000	1,444,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		198.00000	194,000	14.93	0.00	0	375.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		556.00000	574,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		721.00000	705,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		79.00000	85,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,650.00000	1,629,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		8.00000	9,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,658.00000	10,680,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,658.00000	8,680,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.03	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	16.40	Put		6,658.00000	6,680,000	27.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,659.00000	4,681,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		15.00000	14,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,673.00000	2,694,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		50.00000	49,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,708.00000	1,729,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		137.00000	135,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		795.00000	815,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		504.00000	491,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		162.00000	171,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,356.00000	1,335,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	15,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,808.00000	10,830,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,808.00000	8,830,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,808.00000	6,830,000	27.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,809.00000	4,831,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		12.00000	11,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,820.00000	2,841,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		44.00000	43,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,852.00000	1,873,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		116.00000	114,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		924.00000	944,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		412.00000	401,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		220.00000	231,000	13.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,211.00000	1,190,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	20,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,108.00000	10,130,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,108.00000	8,130,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,108.00000	6,130,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,110.00000	4,132,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,897.00000	1,875,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		5.00000	5,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,158.00000	10,180,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,158.00000	8,180,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,158.00000	6,180,000	26.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,160.00000	4,182,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		30.00000	29,000	20.83	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	11.90	Put		2,188.00000	2,209,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		79.00000	78,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,237.00000	1,258,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		254.00000	249,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		412.00000	429,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		887.00000	869,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		45.00000	49,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,848.00000	1,826,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		6.00000	6,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,208.00000	10,230,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,208.00000	8,230,000	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,208.00000	6,230,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,210.00000	4,232,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,798.00000	1,777,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		6.00000	7,000	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		713.00000	732,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		155.00000	152,000	15.66	0.00	0	60.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Call		384.00000	373,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.60	Put		242.00000	253,000	13.47	0.00	0	750.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Call		572.00000	558,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.30	Put		130.00000	138,000	13.39	0.00	0	1,125.00

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			9.84140	9.86510		14.01	0.00	0	8,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		449.00000	447,000	13.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		384.00000	406,000	13.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		426.00000	424,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		411.00000	433,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		474.00000	471,000	13.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		359.00000	380,000	13.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		248.00000	265,000	13.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		613.00000	606,000	13.78	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		796.00000	821,000	15.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		261.00000	262,000	15.66	0.00	0	14,937.00
AL7T	On	05/08/2010	Index Future			355.46700	355.72900			0.00	0	0.00
AL7T	On	04/11/2010	Index Future			361.23900	361.63000			0.00	0	38.00
ALBI	On	05/08/2010	Index Future			327.44500	327.65400			0.00	0	0.00
ALBI	On	04/11/2010	Index Future			332.93800	333.10700			19,976,280.00	6	1,231.00
ALBI	On	03/02/2011	Index Future			338.42700	338.83000			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62740	6.66510		10.56	0.00	0	7,991.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		31.00000	25,000	12.72	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		266.00000	298,000	12.72	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.64070	6.67930		11.68	332,035.00	50	8,169.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		115.00000	99,000	12.56	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		336.00000	358,000	12.56	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		373.00000	396,000	12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		102.00000	87,000	12.74	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.65420	6.69260		12.23	0.00	0	125.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		258.00000	236,000	12.45	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		265.00000	282,000	12.45	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		239.00000	218,000	12.66	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		296.00000	314,000	12.66	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		283.00000	255,000	12.23	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		240.00000	251,000	12.23	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.18150	7.17050		11.12	0.00	0	60.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		23.00000	25,000	13.09	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		353.00000	344,000	13.09	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.26180	7.25050		10.05	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		55.00000	57,000	11.58	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		505.00000	495,000	11.58	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		48.00000	50,000	11.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		548.00000	538,000	11.76	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		63.00000	65,000	11.41	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		463.00000	453,000	11.41	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			144.78800	144.78800			0.00	0	0.00
CRD1 On	04/11/2010	Index Future			147.22300	147.19700			0.00	0	2.00
CRD1 On	03/02/2011	Index Future			149.87600	149.85100			0.00	0	0.00
GOVI On	05/08/2010	GOVI			328.35100	328.56400		6.57	200,294,110.00	61	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		129,640.00000	127,510,000	6.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010	GOVI	315.60	Put	0.00000	0,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI			333.78200	334.03300		203,607,020.00	61	177.00
GOVI	On	04/11/2010	GOVI	329.00	Call	50,330.00000	47,820,000		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	50,230.00000	47,720,000		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	50,430.00000	47,920,000		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			383.67000	383.67000		46,040,400.00	12	0.00
ILBI	On	04/11/2010	Index Future			396.72200	390.17800		51,573,860.00	13	507.00
ILBI	On	03/02/2011	Index Future			403.80300	410.45700		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.50000	6.50000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.47000	6.47000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.22000	6.22000			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	19/01/2011	Jibar Tradeable Future			6.20000	6.20000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.25000	6.25000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.35000	6.35000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.50000	6.50000			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.70000	6.70000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.95000	6.95000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.05000	7.05000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			322.18800	322.37000			0.00	0	0.00
OTH1	On	04/11/2010	Index Future			327.56900	327.73600			0.00	0	3.00
OTH1	On	03/02/2011	Index Future			333.47300	333.64400			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.63500	7.64100		4.00	118,399,752.48	912	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		5,156.00000	5,185,000	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		4,018.00000	4,047,000	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	0.00
R157	On	05/08/2010	Bond Future	9.00	Call		6,281.00000	6,309,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Call		2,866.00000	2,895,000	4.37	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Put		677.00000	647,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		1.00000	0,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future			7.68600	7.69800		4.50	62,845,425.18	502	5,072.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,757.00000	3,802,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		176.00000	167,000	4.89	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,953.00000	4,000,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		154.00000	146,000	4.92	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,562.00000	3,606,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		201.00000	190,000	4.86	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		1,614.00000	1,574,000	4.39	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		709.00000	724,000	4.39	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.72200	7.73400		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,935.00000	1,961,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,220.00000	1,195,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		2,068.00000	2,095,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,139.00000	1,114,000	4.35	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,807.00000	1,832,000	4.30	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,307.00000	1,280,000	4.30	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.72500	7.73800		4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,831.00000	1,855,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,782.00000	1,752,000	4.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,945.00000	1,970,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,691.00000	1,663,000	4.28	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,721.00000	1,744,000	4.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.70	Put		1,877.00000	1,847,000	4.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.53000	8.51100		10.75	22,187,112.42	187	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		6,960.00000	6,773,000	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		2,321.00000	2,133,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Put		1.00000	0,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		11,325.00000	11,138,000	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	0.00
R186	On	05/08/2010	Bond Future	10.00	Call		13,410.00000	13,223,000	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	0.00
R186	On	05/08/2010	Bond Future	9.00	Call		4,676.00000	4,489,000	11.44	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	11.44	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Put		324.00000	295,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		216.00000	0,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future			8.58100	8.56100		11.25	22,554,877.84	187	16,470.00
R186	On	04/11/2010	Bond Future	9.25	Call		7,164.00000	6,994,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		746.00000	770,000	12.27	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		7,536.00000	7,364,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		673.00000	695,000	12.34	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		6,796.00000	6,630,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		826.00000	854,000	12.20	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		1,970.00000	2,031,000	11.59	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,784.00000	3,651,000	11.59	0.00	0	10,900.00
R186	On	03/02/2011	Bond Future			8.62000	8.59900		11.50	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	9.00	Call		6,043.00000	5,900,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		2,291.00000	2,349,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,357.00000	6,211,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		2,150.00000	2,205,000	11.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,733.00000	5,594,000	11.80	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		2,439.00000	2,501,000	11.80	0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.65100	8.62900		11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,229.00000	5,106,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		4,092.00000	4,177,000	11.25	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,505.00000	5,378,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,903.00000	3,984,000	11.33	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,960.00000	4,839,000	11.18	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,291.00000	4,378,000	11.18	0.00	0	0.00
R189	On	05/08/2010	Bond Future			1.44000	1.43700			0.00	0	0.00
R189	On	05/08/2010	Bond Future	1.75	Call		864.00000	855,000		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		1,001.00000	992,000		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		726.00000	718,000		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			1.55800	1.54900			0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.75	Call		500.00000	478,000		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		624.00000	602,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		376.00000	354,000		0.00	0	0.00
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future			2.92000	2.92000			0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Call		1,649.00000	1,649,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.05	Put		1.00000	1,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.10	Call		2,276.00000	2,276,000		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		1,018.00000	1,018,000		0.00	0	0.00
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future			2.98600	2.98500			0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.05	Call		807.00000	794,000		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		1,423.00000	1,411,000		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		187.00000	174,000		0.00	0	0.00
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,199.00000	5,240,000	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			7.61300	7.62400		4.00	0.00	0	1,364.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,171.00000	3,204,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		109.00000	102,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,326.00000	3,360,000	4.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Put		92.00000	87,000	4.45	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		3,015.00000	3,048,000	4.43	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		124.00000	118,000	4.43	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.64200	7.65400		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,875.00000	1,899,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		718.00000	702,000	4.11	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,990.00000	2,014,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		667.00000	651,000	4.13	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,764.00000	1,786,000	4.09	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		773.00000	755,000	4.09	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.64100	7.65400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,539.00000	1,559,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		1,235.00000	1,214,000	3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,632.00000	1,653,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		1,170.00000	1,150,000	3.77	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,450.00000	1,469,000	3.73	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1,304.00000	1,282,000	3.73	0.00	0	0.00
R202	On	05/08/2010	Bond Future			2.93000	2.93000			0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.05	Call		2,101.00000	2,101,000		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		2,961.00000	2,961,000		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		1,232.00000	1,232,000		0.00	0	0.00
R202	On	05/08/2010	Bond Future	3.00	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
R202	On	04/11/2010	Bond Future			2.97000	2.96900			0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Call		1,402.00000	1,384,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.10	Call		2,255.00000	2,238,000		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		539.00000	522,000		0.00	0	0.00
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.18500	8.18100		6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		5,487.00000	5,466,000	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			8.25700	8.24700		6.75	0.00	0	2,215.00
R203	On	04/11/2010	Bond Future	9.25	Call		5,168.00000	5,117,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		160.00000	160,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		5,387.00000	5,337,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		137.00000	139,000	7.58	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,946.00000	4,896,000	7.54	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		180.00000	181,000	7.54	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.30900	8.29900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,484.00000	2,449,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,486.00000	1,501,000	6.71	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,639.00000	2,603,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,395.00000	1,409,000	6.75	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,333.00000	2,299,000	6.67	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		1,582.00000	1,598,000	6.67	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			8.34200	8.33200		6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,076.00000	2,049,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,474.00000	2,496,000	6.50	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,206.00000	2,177,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		2,361.00000	2,381,000	6.54	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,951.00000	1,925,000	6.46	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,593.00000	2,615,000	6.46	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.29500	8.29100		7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		5,440.00000	5,416,000	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	0.00
R204	On	05/08/2010	Bond Future	8.70	Call		2,369.00000	2,345,000	7.67	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	0,000	7.67	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.75	Call		2,653.00000	2,630,000	7.72	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Put		302.00000	265,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		60.00000	0,000	7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.35200	8.35200		7.50	0.00	0	2,476.00
R204	On	04/11/2010	Bond Future	9.25	Call		5,219.00000	5,214,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		237.00000	232,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,456.00000	5,452,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		206.00000	202,000	8.43	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,979.00000	4,974,000	8.38	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		265.00000	260,000	8.38	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.39800	8.39900		7.75	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	8.50	Call		2,516.00000	2,513,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		1,953.00000	1,945,000	7.99	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,679.00000	2,676,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		1,839.00000	1,831,000	8.04	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,358.00000	2,355,000	7.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,073.00000	2,065,000	7.94	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.43300	8.43400		7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,788.00000	2,786,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,429.00000	2,421,000	7.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,945.00000	2,944,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,315.00000	2,309,000	7.55	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,635.00000	2,633,000	7.45	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,548.00000	2,540,000	7.45	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.44000	7.45100		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,488.00000	4,520,000	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			7.46900	7.50200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,787.00000	2,872,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		53.00000	46,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,913.00000	2,999,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		44.00000	38,000	3.59	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,661.00000	2,745,000	3.57	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		62.00000	54,000	3.57	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.48900	7.52500		3.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Call		1,695.00000	1,758,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		474.00000	444,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,788.00000	1,853,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		440.00000	412,000	3.44	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,604.00000	1,665,000	3.40	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		511.00000	479,000	3.40	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.47500	7.51500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,043.00000	1,090,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1,079.00000	1,030,000	3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,109.00000	1,157,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		1,025.00000	978,000	3.02	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		981.00000	1,026,000	2.99	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1,137.00000	1,086,000	2.99	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.36500	8.36100		8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		6,663.00000	6,638,000	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	0.00
R207	On	05/08/2010	Bond Future	9.25	Call		5,255.00000	5,230,000	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	0.00
R207	On	05/08/2010	Bond Future	8.25	Put		692.00000	709,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		8.00000	0,000	8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.43700	8.41700		8.50	0.00	0	829.00
R207	On	04/11/2010	Bond Future	9.25	Call		5,146.00000	5,037,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		310.00000	321,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		5,388.00000	5,278,000	9.55	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	04/11/2010	Bond Future	9.30	Put		272.00000	282,000	9.55	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,902.00000	4,794,000	9.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		347.00000	359,000	9.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.48100	8.46000		8.75	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		3,289.00000	3,206,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		1,603.00000	1,643,000	9.03	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,478.00000	3,393,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		1,505.00000	1,543,000	9.09	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,105.00000	3,024,000	8.97	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		1,707.00000	1,749,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.51700	8.49500		8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,797.00000	2,727,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,768.00000	2,825,000	8.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,958.00000	2,886,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,642.00000	2,696,000	8.56	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,641.00000	2,573,000	8.44	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,901.00000	2,959,000	8.44	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.48000	8.45100		8.75	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		6,380.00000	6,195,000	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			8.53800	8.50800		9.50	0.00	0	6,835.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,873.00000	4,708,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		376.00000	399,000	10.37	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		5,125.00000	4,958,000	10.43	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	04/11/2010	Bond Future	9.30	Put		336.00000	357,000	10.43	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,624.00000	4,462,000	10.31	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		421.00000	447,000	10.31	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.58300	8.55100		9.50	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,139.00000	3,017,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		1,924.00000	1,999,000	9.80	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,327.00000	3,201,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		1,810.00000	1,881,000	9.86	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,956.00000	2,838,000	9.74	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,044.00000	2,123,000	9.74	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.61700	8.58500		9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,668.00000	2,569,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,185.00000	3,279,000	9.50	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,828.00000	2,726,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		3,040.00000	3,132,000	9.56	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,512.00000	2,417,000	9.44	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,334.00000	3,433,000	9.44	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.47000	8.47100		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,298.00000	2,307,000	13.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	13.95	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.50800	8.50800		15.00	0.00	0	2,406.00
R209	On	04/11/2010	Bond Future	9.00	Call		4,879.00000	4,869,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		931.00000	921,000	15.96	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		5,173.00000	5,163,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		843.00000	833,000	16.05	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		4,589.00000	4,578,000	15.86	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,027.00000	1,016,000	15.86	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.53600	8.53600		14.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,586.00000	5,577,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		1,877.00000	1,868,000	15.74	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,855.00000	5,846,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		1,764.00000	1,755,000	15.84	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,320.00000	5,311,000	15.64	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		1,997.00000	1,988,000	15.64	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.55700	8.55700		15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,772.00000	3,765,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		4,246.00000	4,239,000	15.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,993.00000	3,986,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,051.00000	4,044,000	15.11	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,556.00000	3,549,000	14.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		4,450.00000	4,443,000	14.89	0.00	0	0.00
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.10	Call		1,438.00000	1,438,000		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		2,084.00000	2,084,000		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		788.00000	788,000		0.00	0	0.00
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

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			3.03800	3.03600			0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Call		825.00000	799,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.15	Call		1,464.00000	1,438,000		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		181.00000	155,000		0.00	0	0.00
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future			2.75000	2.74900			0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Call		6.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Call		297.00000	292,000		0.00	0	0.00
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	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		287.00000	293,000		0.00	0	0.00
R211	On	04/11/2010	Bond Future			2.85500	2.85200			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		573.00000	590,000		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		292.00000	309,000		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		856.00000	873,000		0.00	0	0.00
R212	On	05/08/2010	Bond Future			3.01000	3.01000			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		95.00000	95,000		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	3.05	Call		379.00000	379,000		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
R212	On	05/08/2010	Bond Future	2.95	Put		572.00000	572,000		0.00	0	0.00
R212	On	04/11/2010	Bond Future			3.07900	3.07800			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		726.00000	735,000		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		260.00000	269,000		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		1,194.00000	1,203,000		0.00	0	0.00
TRT1	On	05/08/2010	Index Future			324.70300	324.70300			0.00	0	0.00
TRT1	On	04/11/2010	Index Future			329.94200	330.10700			0.00	0	100.00
TRT1	On	03/02/2011	Index Future			335.88800	336.05800			0.00	0	0.00

Total for Derivatives : **963,792,443.72** **43,979** **994,387.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.58000	6.59000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.63000	7.64000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.53000	8.51000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.44000	1.44000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.92000	2.92000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.55500	7.57000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.93000	2.93000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.18500	8.18000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.29000	8.28500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.42000	7.45000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.38000	8.35500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.48000	8.45000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.46500	8.46500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.99000	2.99000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.75000	2.75000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			3.01000	3.01000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										963,792,443.72	43,979	994,387.00