



Daily MTM Report

Daily summary for: 21/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.58960	7.62060		16.19	94,513,288.80	12,453	208,620.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,229.00000	8,260,000	41.38	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,229.00000	6,260,000	35.67	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	29.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,229.00000	4,260,000	29.18	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		12.00000	9,000	26.95	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,241.00000	2,269,000	26.95	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		795.00000	762,000	15.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		24.00000	22,000	15.89	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,772.00000	1,741,000	21.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	21.21	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,771.00000	2,740,000	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,771.00000	3,740,000	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,179.00000	8,210,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,179.00000	6,210,000	35.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,179.00000	4,210,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		14.00000	10,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,193.00000	2,220,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		185.00000	162,000	17.25	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		364.00000	372,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		841.00000	808,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		20.00000	18,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,822.00000	1,791,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,821.00000	2,790,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,821.00000	3,790,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		171.00000	149,000	17.51	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		400.00000	409,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,279.00000	8,310,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,279.00000	6,310,000	35.83	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,279.00000	4,310,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		11.00000	8,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,290.00000	2,318,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		158.00000	137,000	17.78	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		437.00000	447,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		751.00000	718,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		30.00000	28,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,722.00000	1,691,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,721.00000	2,690,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,721.00000	3,690,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,329.00000	8,360,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,329.00000	6,360,000	35.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,329.00000	4,360,000	29.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		10.00000	8,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,339.00000	2,368,000	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		146.00000	126,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		475.00000	486,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		707.00000	674,000	15.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		36.00000	34,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,672.00000	1,641,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,671.00000	2,640,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,671.00000	3,640,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,429.00000	8,460,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,429.00000	6,460,000	36.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,429.00000	4,460,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		9.00000	6,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,438.00000	2,466,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		125.00000	106,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		554.00000	566,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		623.00000	590,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		52.00000	50,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,573.00000	1,541,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	1,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,571.00000	2,540,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,571.00000	3,540,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,479.00000	8,510,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,479.00000	6,510,000	36.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,479.00000	4,510,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		8.00000	6,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,487.00000	2,516,000	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		115.00000	98,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		594.00000	608,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		582.00000	549,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		61.00000	59,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,523.00000	1,492,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,521.00000	2,490,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,521.00000	3,490,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,529.00000	8,560,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,529.00000	6,560,000	36.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,529.00000	4,560,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		7.00000	5,000	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,536.00000	2,565,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		107.00000	90,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		636.00000	650,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		543.00000	510,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		72.00000	70,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,473.00000	1,442,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,471.00000	2,440,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,471.00000	3,440,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,679.00000	8,710,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,679.00000	6,710,000	37.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,679.00000	4,710,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		5.00000	4,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,684.00000	2,714,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		434.00000	402,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		113.00000	112,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,325.00000	1,293,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		4.00000	3,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,321.00000	2,290,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,321.00000	3,290,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,629.00000	8,660,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,629.00000	6,660,000	36.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,629.00000	4,660,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		6.00000	4,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,635.00000	2,664,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		92.00000	77,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		721.00000	737,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		469.00000	437,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		98.00000	97,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,374.00000	1,342,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	2,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,371.00000	2,340,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,371.00000	3,340,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,779.00000	8,810,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,779.00000	6,810,000	37.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.96	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	13/09/2010	Foreign Exchange Future	12.40	Put		4,779.00000	4,810,000	30.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		5.00000	3,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,784.00000	2,813,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		74.00000	61,000	20.42	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		853.00000	871,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		368.00000	338,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		147.00000	148,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,226.00000	1,194,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		5.00000	4,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,221.00000	2,190,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,221.00000	3,190,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		85.00000	71,000	19.89	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		764.00000	781,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,079.00000	8,110,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,079.00000	6,110,000	35.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,079.00000	4,110,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		16.00000	12,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,095.00000	2,122,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		218.00000	193,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		297.00000	303,000	16.72	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		933.00000	901,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	11,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,922.00000	1,890,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,921.00000	2,890,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,921.00000	3,890,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,129.00000	8,160,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,129.00000	6,160,000	35.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,129.00000	4,160,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		15.00000	11,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,144.00000	2,171,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		201.00000	177,000	16.98	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		330.00000	337,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		887.00000	854,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		16.00000	14,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,872.00000	1,840,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,871.00000	2,840,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,871.00000	3,840,000	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,379.00000	8,410,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,379.00000	6,410,000	36.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,379.00000	4,410,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		9.00000	7,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,388.00000	2,417,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		135.00000	115,000	18.30	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		514.00000	525,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		664.00000	631,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		43.00000	41,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,623.00000	1,591,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,621.00000	2,590,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,621.00000	3,590,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,579.00000	8,610,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,579.00000	6,610,000	36.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,579.00000	4,610,000	30.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		7.00000	5,000	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,586.00000	2,615,000	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		99.00000	83,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		678.00000	693,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		505.00000	473,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		84.00000	83,000	16.03	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,424.00000	1,392,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	18.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,421.00000	2,390,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,421.00000	3,390,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,729.00000	8,760,000	41.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,729.00000	6,760,000	37.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,729.00000	4,760,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		5.00000	4,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,734.00000	2,764,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		79.00000	66,000	20.15	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		808.00000	826,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		400.00000	369,000	16.09	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		129.00000	129,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,275.00000	1,243,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		4.00000	3,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,271.00000	2,240,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,271.00000	3,240,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		25.00000	19,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,704.00000	1,729,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		29.00000	23,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,558.00000	1,583,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		989.00000	1,009,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		60.00000	49,000	21.21	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,129.00000	1,150,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		50.00000	40,000	22.00	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		31.00000	24,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,510.00000	1,534,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		35.00000	27,000	23.58	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,414.00000	1,437,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		56.00000	45,000	21.47	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,035.00000	1,055,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		236.00000	240,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		257.00000	230,000	16.19	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		236.00000	211,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		265.00000	271,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		943.00000	962,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		64.00000	52,000	20.94	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			7.69960	7.73170		16.86	2,386,876.00	310	24,430.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,218.00000	8,250,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,219.00000	6,251,000	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	12,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,232.00000	4,262,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		58.00000	52,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,276.00000	2,302,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		298.00000	274,000	17.88	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		516.00000	524,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		858.00000	824,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		76.00000	74,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,790.00000	1,757,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,783.00000	2,751,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,782.00000	3,750,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		167.00000	151,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		985.00000	1,001,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,268.00000	8,300,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,269.00000	6,301,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	11,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,281.00000	4,311,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		56.00000	50,000	25.80	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,324.00000	2,350,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		819.00000	784,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		87.00000	84,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,741.00000	1,708,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,733.00000	2,701,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,732.00000	3,700,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,318.00000	8,350,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,319.00000	6,351,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	10,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,331.00000	4,360,000	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		54.00000	48,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,372.00000	2,398,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		270.00000	247,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		588.00000	597,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		781.00000	746,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		99.00000	96,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,692.00000	1,659,000	18.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,683.00000	2,651,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,682.00000	3,650,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,368.00000	8,400,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,369.00000	6,401,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	10,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,380.00000	4,410,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		52.00000	46,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,420.00000	2,446,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		257.00000	234,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		625.00000	634,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		744.00000	709,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		112.00000	109,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,643.00000	1,610,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	10,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,633.00000	2,601,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,632.00000	3,600,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		284.00000	260,000	18.09	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		552.00000	560,000	18.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,418.00000	8,450,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,419.00000	6,451,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	9,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,429.00000	4,459,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		50.00000	44,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,468.00000	2,494,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		244.00000	223,000	18.70	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		662.00000	673,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		708.00000	674,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		126.00000	124,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,594.00000	1,561,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		12.00000	11,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,584.00000	2,551,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,582.00000	3,550,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,468.00000	8,500,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,469.00000	6,501,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	8,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,478.00000	4,508,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		48.00000	43,000	26.30	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	10.20	Put		2,516.00000	2,543,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		232.00000	212,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		700.00000	712,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		673.00000	639,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		141.00000	139,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,546.00000	1,512,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		14.00000	12,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,534.00000	2,501,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,532.00000	3,500,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,518.00000	8,550,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,519.00000	6,551,000	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	8,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,528.00000	4,558,000	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		47.00000	41,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,565.00000	2,591,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		221.00000	201,000	19.11	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		739.00000	751,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		640.00000	605,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		158.00000	155,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,497.00000	1,464,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		15.00000	14,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,484.00000	2,452,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,482.00000	3,450,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,718.00000	8,750,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,719.00000	6,751,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	6,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,725.00000	4,756,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		40.00000	35,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,758.00000	2,785,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		183.00000	166,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		901.00000	916,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		517.00000	484,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		235.00000	234,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,305.00000	1,270,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		23.00000	20,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,285.00000	2,253,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,282.00000	3,250,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,668.00000	8,700,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,669.00000	6,701,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	6,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,676.00000	4,706,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		42.00000	37,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,710.00000	2,737,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		192.00000	174,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		860.00000	874,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		546.00000	512,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		214.00000	212,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,353.00000	1,318,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		21.00000	18,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,335.00000	2,302,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,332.00000	3,300,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		160.00000	145,000	20.55	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,028.00000	1,045,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,768.00000	8,800,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,769.00000	6,801,000	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	6,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,775.00000	4,806,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		39.00000	34,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,807.00000	2,834,000	27.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		175.00000	158,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		943.00000	958,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		489.00000	456,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		257.00000	256,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,258.00000	1,223,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	23,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,235.00000	2,203,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,232.00000	3,200,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		211.00000	192,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		779.00000	792,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,118.00000	8,150,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,119.00000	6,151,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	13,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,134.00000	4,163,000	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		63.00000	56,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,181.00000	2,206,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		331.00000	305,000	17.47	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		449.00000	455,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		939.00000	905,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		57.00000	55,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,888.00000	1,856,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,883.00000	2,851,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,882.00000	3,850,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,168.00000	8,200,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,169.00000	6,201,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	12,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,183.00000	4,212,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		61.00000	54,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,229.00000	2,254,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		314.00000	289,000	17.68	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		482.00000	489,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		898.00000	864,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		66.00000	64,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,839.00000	1,807,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,833.00000	2,801,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,832.00000	3,800,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,568.00000	8,600,000	31.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,569.00000	6,601,000	29.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	7,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,577.00000	4,607,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		45.00000	39,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,613.00000	2,639,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		607.00000	573,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		175.00000	173,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,449.00000	1,415,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		17.00000	15,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,434.00000	2,402,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,432.00000	3,400,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,618.00000	8,650,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,619.00000	6,651,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		8.00000	7,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,626.00000	4,657,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		43.00000	38,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,661.00000	2,688,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		201.00000	183,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		819.00000	833,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		576.00000	542,000	16.32	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	7.35	Put		194.00000	192,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,401.00000	1,367,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	17,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,384.00000	2,352,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,382.00000	3,350,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,319.00000	7,350,000	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	2,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,321.00000	5,352,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		27.00000	23,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,345.00000	3,373,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		110.00000	99,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,428.00000	1,449,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,682.00000	4,650,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,474.00000	1,496,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		106.00000	96,000	22.60	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		80.00000	72,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,848.00000	1,872,000	24.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		98.00000	89,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,566.00000	1,589,000	23.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		77.00000	70,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,895.00000	1,920,000	24.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		348.00000	321,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		416.00000	421,000	17.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.80790	7.84200		17.13	0.00	0	650.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		418.00000	389,000	17.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		576.00000	581,000	17.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		402.00000	374,000	17.98	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		610.00000	616,000	17.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		435.00000	405,000	17.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		543.00000	547,000	17.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		944.00000	956,000	19.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		286.00000	264,000	19.53	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,747.00000	2,773,000	25.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		89.00000	81,000	25.70	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.91700	7.95290		17.29	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		804.00000	765,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		301.00000	298,000	16.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		776.00000	737,000	16.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		323.00000	320,000	16.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		832.00000	793,000	16.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		279.00000	276,000	16.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.24640	11.28930		15.56	562,320.00	50	19,948.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		66.00000	59,000	21.17	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,577.00000	1,613,000	21.17	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		72.00000	65,000	20.81	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	12.70	Put		1,483.00000	1,519,000	20.81	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		69.00000	61,000	20.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,530.00000	1,565,000	20.99	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.40960	11.45510		16.14	34,228.80	3	12,322.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		376.00000	350,000	17.47	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		821.00000	840,000	17.47	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		785.00000	804,000	17.34	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		390.00000	364,000	17.34	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.56970	11.61800		16.63	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		605.00000	574,000	17.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		787.00000	804,000	17.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		588.00000	558,000	17.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		820.00000	838,000	17.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		622.00000	591,000	17.07	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		754.00000	771,000	17.07	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08340	0.08400		19.33	0.00	0	10.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		391.00000	356,000	20.79	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		281.00000	306,000	20.79	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08470	0.08540		23.64	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		494.00000	460,000	22.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		554.00000	590,000	22.19	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		240.00000	222,000	25.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,300.00000	1,352,000	25.40	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,049.00000	989,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		109.00000	119,000	18.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.39960	9.44490		13.72	2,519,092.80	268	18,263.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		17.00000	11,000	23.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,237.00000	2,276,000	23.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		89.00000	71,000	17.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		844.00000	871,000	17.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,116.00000	1,147,000	18.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		61.00000	47,000	18.78	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		671.00000	695,000	16.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		116.00000	95,000	16.48	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		509.00000	529,000	15.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		154.00000	129,000	15.56	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		338.00000	298,000	13.71	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		193.00000	198,000	13.71	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.54130	9.58920		14.56	477,065.00	50	5,968.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,611.00000	10,659,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,611.00000	8,659,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,612.00000	6,660,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	10,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,623.00000	4,669,000	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		55.00000	47,000	23.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,666.00000	2,706,000	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		107.00000	95,000	20.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,718.00000	1,754,000	20.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		228.00000	204,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		839.00000	863,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		605.00000	562,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		216.00000	221,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,417.00000	1,368,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		28.00000	27,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		61.00000	53,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,522.00000	2,562,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,661.00000	10,709,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,661.00000	8,709,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,662.00000	6,710,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	9,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,672.00000	4,718,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		53.00000	46,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,714.00000	2,755,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		104.00000	92,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,765.00000	1,801,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		218.00000	195,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		879.00000	904,000	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		575.00000	533,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		236.00000	242,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,369.00000	1,320,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		30.00000	29,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,361.00000	11,409,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,361.00000	9,409,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,362.00000	7,410,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		5.00000	4,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,366.00000	5,413,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		35.00000	29,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,396.00000	3,438,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		66.00000	56,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,427.00000	2,465,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		127.00000	112,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,488.00000	1,521,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		284.00000	257,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		645.00000	666,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		771.00000	726,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		132.00000	135,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,261.00000	11,309,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,261.00000	9,309,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,262.00000	7,310,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	4,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,266.00000	5,313,000	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		37.00000	31,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,298.00000	3,340,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		70.00000	61,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,331.00000	2,370,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		136.00000	120,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,397.00000	1,429,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		312.00000	282,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		573.00000	591,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		844.00000	798,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		105.00000	107,000	13.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,411.00000	10,459,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,411.00000	8,459,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,412.00000	6,460,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	12,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,426.00000	4,471,000	25.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		63.00000	54,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,474.00000	2,513,000	22.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		122.00000	108,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,533.00000	1,567,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		272.00000	245,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		683.00000	704,000	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		735.00000	691,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		146.00000	150,000	13.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,609.00000	1,560,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	19,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,511.00000	10,559,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,511.00000	8,559,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,512.00000	6,560,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		14.00000	11,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,525.00000	4,570,000	25.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		59.00000	51,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,570.00000	2,610,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		114.00000	101,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,625.00000	1,660,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		248.00000	223,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		759.00000	782,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		668.00000	624,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		179.00000	183,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,512.00000	1,464,000	14.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	23,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,811.00000	10,859,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,811.00000	8,859,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,812.00000	6,860,000	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	7,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,820.00000	4,866,000	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		48.00000	41,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,859.00000	2,900,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		95.00000	84,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,906.00000	1,943,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		192.00000	171,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,003.00000	1,030,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		492.00000	451,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		303.00000	310,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,228.00000	1,179,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		39.00000	38,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,961.00000	11,009,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,961.00000	9,009,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,962.00000	7,010,000	26.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		8.00000	6,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,969.00000	5,015,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		44.00000	37,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,005.00000	3,046,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		87.00000	77,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,048.00000	2,086,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		170.00000	152,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,131.00000	1,161,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		418.00000	380,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		379.00000	389,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,090.00000	1,040,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		51.00000	49,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,261.00000	10,309,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,262.00000	8,309,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	1,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,263.00000	6,310,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		18.00000	15,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,279.00000	4,324,000	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,754.00000	1,706,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		15.00000	15,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,311.00000	10,359,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,312.00000	8,359,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	1,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,313.00000	6,360,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		17.00000	14,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,328.00000	4,373,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		68.00000	59,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,379.00000	2,418,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		131.00000	116,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,442.00000	1,475,000	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		298.00000	269,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		609.00000	628,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		807.00000	762,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		118.00000	121,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,705.00000	1,657,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	16,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,361.00000	10,409,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,361.00000	8,409,000	27.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,362.00000	6,410,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		16.00000	13,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,377.00000	4,422,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,657.00000	1,608,000	15.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		18.00000	17,000	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		920.00000	946,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		209.00000	187,000	17.26	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.68060	9.73240		14.95	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		487.00000	448,000	15.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		555.00000	567,000	15.25	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		469.00000	432,000	15.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		587.00000	601,000	15.40	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		505.00000	465,000	15.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		523.00000	534,000	15.10	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			350.78900	350.30100			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			320.12900	319.83500			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			325.45300	325.15400			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.62130	6.56660		13.34	0.00	0	9,731.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		82.00000	81,000	14.60	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		415.00000	360,000	14.60	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.64460	6.59140		14.25	2,225,941.00	335	8,321.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		178.00000	177,000	15.31	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		487.00000	432,000	15.31	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		525.00000	469,000	15.53	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		166.00000	164,000	15.53	0.00	0	200.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.66540	6.61480		14.65	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		316.00000	316,000	14.65	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		401.00000	351,000	14.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		299.00000	298,000	14.83	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		434.00000	383,000	14.83	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		334.00000	337,000	14.54	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		369.00000	322,000	14.54	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.44430	7.43220		9.76	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		120.00000	117,000	9.98	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		188.00000	173,000	9.98	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.54210	7.53090		11.43	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		193.00000	180,000	11.93	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		362.00000	338,000	11.93	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		178.00000	165,000	12.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		397.00000	373,000	12.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		209.00000	197,000	11.77	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		328.00000	305,000	11.77	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.45700	141.29500			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.81000	143.64500			0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.45100	321.15100		6.57	0.00	0	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		65,761.00000	67,387,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		10,251.00000	8,877,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			326.79700	326.49100			0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.00	Put		25,090.00000	22,030,000		0.00	0	0.00
GOVI On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI	329.01	Put	25,190.00000	22,130,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put	24,990.00000	21,930,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	05/08/2010	Index Future			380.86700	380.89200		0.00	0	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.55300	6.57000		0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.46600	6.47300		0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.39400	6.40800		0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.38300	6.39300		0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.38300	6.39300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.38400	6.39400			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.45400	6.48300			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.60700	6.63800			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			6.95800	6.98700			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.20600	7.31400			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.47700	7.59000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.50500	7.59600			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			312.53800	312.28200			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.73500	317.47500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.93800	7.96000		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,676.00000	3,771,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		32.00000	23,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,610.00000	2,692,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		104.00000	82,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,777.00000	4,878,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		8.00000	6,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		287.00000	243,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,641.00000	1,701,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,291.00000	2,188,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		103.00000	104,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.01500	8.03800		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,619.00000	2,683,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		573.00000	534,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,786.00000	2,852,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		521.00000	484,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,457.00000	2,518,000	4.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		630.00000	588,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,819.00000	2,729,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		380.00000	393,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.06800	8.09300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,203.00000	1,238,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,027.00000	1,956,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,302.00000	1,340,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,912.00000	1,844,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,108.00000	1,141,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,147.00000	2,073,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.97400	8.96400		10.00	0.00	0	19,126.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,342.00000	3,228,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		723.00000	702,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		851.00000	775,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,872.00000	2,889,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,096.00000	6,992,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		112.00000	101,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,107.00000	9,009,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		38.00000	33,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,871.00000	1,768,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,536.00000	1,526,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		4,745.00000	4,798,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		296.00000	255,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.03900	9.02900		10.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		4,311.00000	4,221,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,311.00000	2,312,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,586.00000	4,495,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,140.00000	2,141,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,038.00000	3,950,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,486.00000	2,489,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,587.00000	4,612,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,984.00000	1,917,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.08900	9.07900		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,607.00000	3,537,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,325.00000	4,345,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,839.00000	3,768,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,102.00000	4,121,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,383.00000	3,315,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,559.00000	4,581,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.82700	7.84900		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,164.00000	4,244,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.89900	7.92200		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,380.00000	2,434,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		372.00000	345,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,517.00000	2,573,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		338.00000	313,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,246.00000	2,298,000	4.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		410.00000	381,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.94300	7.96800		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,285.00000	1,321,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,179.00000	1,132,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,379.00000	1,416,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,107.00000	1,061,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,195.00000	1,229,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,255.00000	1,206,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58300	8.60500		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,353.00000	3,448,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		89.00000	70,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.66900	8.69100		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,411.00000	3,480,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		660.00000	618,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,598.00000	3,669,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		605.00000	566,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,229.00000	3,295,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		720.00000	675,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.73700	8.76000		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,435.00000	1,469,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,707.00000	2,630,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,546.00000	1,581,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,572.00000	2,495,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,330.00000	1,361,000	6.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		2,850.00000	2,769,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.67000	8.69200		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,269.00000	3,366,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		152.00000	123,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,028.00000	1,062,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		982.00000	891,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,183.00000	1,222,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		853.00000	766,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		2,747.00000	2,622,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		182.00000	183,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.74800	8.77000		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,435.00000	3,507,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		813.00000	763,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,635.00000	3,710,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		745.00000	698,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,243.00000	3,313,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		890.00000	837,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.80800	8.83100		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,454.00000	1,489,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,270.00000	3,180,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,570.00000	1,607,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,109.00000	3,021,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,345.00000	1,377,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,439.00000	3,346,000	7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future			7.73200	7.75300		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,594.00000	3,655,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.80700	7.83100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,056.00000	2,103,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		233.00000	214,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,168.00000	2,216,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		211.00000	193,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,945.00000	1,991,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		257.00000	237,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.85100	7.87700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,125.00000	1,156,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		811.00000	775,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,199.00000	1,232,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		757.00000	724,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,053.00000	1,083,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		866.00000	830,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.73900	8.75000		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,379.00000	4,432,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		64.00000	52,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,092.00000	3,131,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		185.00000	159,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,163.00000	3,090,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		131.00000	123,000	7.36	0.00	0	250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.80900	8.82100		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,419.00000	3,450,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		970.00000	931,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,622.00000	3,654,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		893.00000	855,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,221.00000	3,250,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,053.00000	1,012,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.86400	8.87600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,033.00000	2,049,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,753.00000	2,701,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,175.00000	2,193,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,609.00000	2,558,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,896.00000	1,911,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,904.00000	2,851,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.80600	8.81700		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,173.00000	4,225,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		90.00000	74,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.87600	8.88700		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,308.00000	3,333,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,146.00000	1,105,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,511.00000	3,537,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,057.00000	1,017,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,110.00000	3,133,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,242.00000	1,198,000	9.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future			8.92900	8.94100		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,992.00000	2,008,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,138.00000	3,082,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,135.00000	2,151,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,979.00000	2,923,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,856.00000	1,870,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,305.00000	3,248,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91600	8.91700		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		842.00000	803,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,165.00000	2,118,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.96500	8.96500		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,782.00000	2,753,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,512.00000	2,483,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,990.00000	2,961,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,338.00000	2,309,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,581.00000	2,552,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,697.00000	2,668,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.00200	9.00300		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,312.00000	3,295,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,335.00000	3,310,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,517.00000	3,499,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,158.00000	3,132,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,115.00000	3,097,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,524.00000	3,498,000	13.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/08/2010	Index Future			317.58300	317.28700			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.86400	322.56300			0.00	0	0.00
Total for Derivatives :										102,718,812.40	13,469	518,169.00

i-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			6.81500	6.83000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.89500	7.92000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93500	8.93000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.78500	7.81000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.53500	8.55500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.62500	8.65000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.68500	7.71000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.70000	8.70500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.76500	8.77500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.89000	8.88500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Grand Total:							102,718,812.40	13,469	518,169.00