



# Daily MTM Report

Daily summary for: 29/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/09/2010 Foreign Exchange Future			7.74300	7.65820		17.69	141,123,918.00	18,226	222,466.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,192.00000	8,107,000	42.86	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,192.00000	6,107,000	36.20	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,192.00000	4,107,000	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		9.00000	11,000	27.31	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,201.00000	2,118,000	27.31	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		826.00000	906,000	16.82	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		18.00000	13,000	16.82	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,809.00000	1,894,000	23.62	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	23.62	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,808.00000	2,893,000	26.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,808.00000	3,893,000	20.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,142.00000	8,057,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,142.00000	6,057,000	36.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,142.00000	4,057,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		10.00000	12,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,152.00000	2,069,000	27.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		185.00000	226,000	17.93	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		327.00000	283,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		873.00000	953,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		15.00000	10,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,859.00000	1,944,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,858.00000	2,943,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,858.00000	3,943,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		170.00000	208,000	18.17	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		362.00000	315,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,242.00000	8,157,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,242.00000	6,157,000	36.38	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	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,242.00000	4,157,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		8.00000	10,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,250.00000	2,167,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		156.00000	191,000	18.41	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		398.00000	348,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		781.00000	860,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		23.00000	17,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,759.00000	1,844,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,758.00000	2,843,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,758.00000	3,843,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,292.00000	8,207,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,292.00000	6,207,000	36.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,292.00000	4,207,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		8.00000	9,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,300.00000	2,216,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		143.00000	175,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		435.00000	382,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		736.00000	814,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		28.00000	21,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,710.00000	1,794,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,708.00000	2,793,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,708.00000	3,793,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,392.00000	8,307,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,392.00000	6,307,000	36.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,392.00000	4,307,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		6.00000	8,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,398.00000	2,315,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		120.00000	148,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		512.00000	455,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		649.00000	725,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		41.00000	32,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,610.00000	1,695,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	2,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,608.00000	2,693,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,608.00000	3,693,000	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,442.00000	8,357,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,442.00000	6,357,000	37.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,442.00000	4,357,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		6.00000	7,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,448.00000	2,364,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		110.00000	136,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		552.00000	493,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		607.00000	682,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		49.00000	39,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,560.00000	1,645,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	2,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,558.00000	2,643,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,558.00000	3,643,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,492.00000	8,407,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,492.00000	6,407,000	37.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,492.00000	4,407,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		5.00000	6,000	27.67	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		2,497.00000	2,413,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		101.00000	125,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		593.00000	532,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		567.00000	640,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		59.00000	47,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,510.00000	1,595,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,508.00000	2,593,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,508.00000	3,593,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,642.00000	8,557,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,642.00000	6,557,000	37.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,642.00000	4,557,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		4.00000	5,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,646.00000	2,562,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		452.00000	521,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		94.00000	78,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,361.00000	1,446,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		3.00000	3,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,358.00000	2,443,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,358.00000	3,443,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,592.00000	8,507,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,592.00000	6,507,000	37.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,592.00000	4,507,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		4.00000	5,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,596.00000	2,512,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		86.00000	106,000	20.07	3,180,000.00	30,000	30,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		678.00000	613,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		489.00000	559,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		81.00000	66,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,411.00000	1,496,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	3,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,408.00000	2,493,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,408.00000	3,493,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,742.00000	8,657,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,742.00000	6,657,000	38.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	31.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,742.00000	4,657,000	31.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		3.00000	4,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,745.00000	2,661,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		67.00000	83,000	20.78	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		809.00000	740,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		384.00000	449,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		126.00000	106,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,262.00000	1,346,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		4.00000	3,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,258.00000	2,343,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,258.00000	3,343,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		79.00000	97,000	20.30	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		721.00000	654,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,042.00000	7,957,000	42.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,042.00000	5,957,000	35.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,042.00000	3,957,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		12.00000	14,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,054.00000	1,971,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		221.00000	270,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		263.00000	227,000	17.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		967.00000	1,050,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		9.00000	7,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,959.00000	2,044,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,958.00000	3,043,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,958.00000	4,043,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,092.00000	8,007,000	42.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,092.00000	6,007,000	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,092.00000	4,007,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		11.00000	13,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,103.00000	2,020,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		202.00000	246,000	17.69	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		294.00000	253,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		920.00000	1,001,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	8,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,909.00000	1,994,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,908.00000	2,993,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,908.00000	3,993,000	19.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,342.00000	8,257,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,342.00000	6,257,000	36.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,342.00000	4,257,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		7.00000	8,000	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,349.00000	2,265,000	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		131.00000	161,000	18.88	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		473.00000	418,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		692.00000	769,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		34.00000	26,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,660.00000	1,744,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,658.00000	2,743,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,658.00000	3,743,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,542.00000	8,457,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,542.00000	6,457,000	37.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,542.00000	4,457,000	31.02	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		5.00000	6,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,547.00000	2,463,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		93.00000	115,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		635.00000	572,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		527.00000	599,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		69.00000	56,000	17.16	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,461.00000	1,545,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,458.00000	2,543,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,458.00000	3,543,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,692.00000	8,607,000	42.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,692.00000	6,607,000	37.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,692.00000	4,607,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		4.00000	4,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,696.00000	2,611,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		73.00000	90,000	20.54	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		765.00000	697,000	20.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		417.00000	484,000	17.31	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		109.00000	91,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,312.00000	1,396,000	19.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		4.00000	3,000	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,308.00000	2,393,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,308.00000	3,393,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		20.00000	22,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,662.00000	1,579,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		23.00000	27,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,515.00000	1,434,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		945.00000	872,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		53.00000	65,000	21.49	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,085.00000	1,009,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		43.00000	52,000	22.20	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		25.00000	29,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,467.00000	1,386,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		28.00000	33,000	23.63	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,370.00000	1,290,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		49.00000	60,000	21.73	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		991.00000	917,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		208.00000	180,000	17.55	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		266.00000	323,000	17.55	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		241.00000	296,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		233.00000	203,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		900.00000	827,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		58.00000	70,000	21.25	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			7.85490	7.76930		17.79	2,576,407.20	328	29,567.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,181.00000	8,095,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,182.00000	6,096,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	14,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,193.00000	4,109,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		54.00000	61,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,235.00000	2,156,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		298.00000	341,000	18.17	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		479.00000	436,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		883.00000	959,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		64.00000	54,000	16.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,826.00000	1,911,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	6,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,820.00000	2,906,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,819.00000	3,905,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		163.00000	187,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		944.00000	882,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,231.00000	8,145,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,232.00000	6,146,000	28.84	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	12.00	Call		11.00000	13,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,242.00000	4,158,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		52.00000	58,000	25.76	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,283.00000	2,203,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		843.00000	917,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		74.00000	62,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,777.00000	1,862,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	7,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,770.00000	2,856,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,769.00000	3,855,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,281.00000	8,195,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,282.00000	6,196,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	12,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,292.00000	4,207,000	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		50.00000	56,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,331.00000	2,251,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		268.00000	308,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		549.00000	503,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		803.00000	877,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		84.00000	72,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,728.00000	1,813,000	19.36	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		9.00000	8,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,721.00000	2,806,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,719.00000	3,805,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,331.00000	8,245,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,332.00000	6,246,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	12,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,341.00000	4,257,000	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		48.00000	54,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,379.00000	2,299,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		255.00000	292,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		586.00000	537,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		765.00000	837,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		96.00000	82,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,679.00000	1,764,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	9,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,671.00000	2,756,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,669.00000	3,755,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		283.00000	324,000	18.36	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		514.00000	469,000	18.36	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	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,381.00000	8,295,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,382.00000	6,296,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		9.00000	11,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,390.00000	4,306,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		46.00000	51,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,427.00000	2,346,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		242.00000	278,000	18.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		623.00000	573,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		728.00000	799,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		109.00000	94,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,630.00000	1,714,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	9,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,621.00000	2,706,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,619.00000	3,705,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,431.00000	8,345,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,432.00000	6,346,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	10,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,440.00000	4,355,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		44.00000	49,000	26.23	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		2,475.00000	2,394,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		230.00000	264,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		661.00000	609,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		692.00000	762,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		123.00000	107,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,581.00000	1,666,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	11,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,571.00000	2,657,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,569.00000	3,655,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,481.00000	8,395,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,482.00000	6,396,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	10,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,489.00000	4,405,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		42.00000	47,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,523.00000	2,442,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		218.00000	251,000	19.31	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		699.00000	646,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		656.00000	725,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		137.00000	120,000	16.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,532.00000	1,617,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	12,000	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,521.00000	2,607,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,519.00000	3,605,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,681.00000	8,595,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,682.00000	6,596,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		6.00000	7,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,687.00000	4,602,000	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		36.00000	41,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,717.00000	2,636,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		179.00000	206,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		860.00000	801,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		528.00000	591,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		209.00000	186,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,338.00000	1,423,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		19.00000	18,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,322.00000	2,407,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	2,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,320.00000	3,405,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,631.00000	8,545,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,632.00000	6,546,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	8,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,638.00000	4,553,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		38.00000	42,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,669.00000	2,587,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		188.00000	216,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		819.00000	761,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		558.00000	623,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		189.00000	168,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,387.00000	1,471,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	16,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,372.00000	2,457,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,370.00000	3,455,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		155.00000	178,000	20.64	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		986.00000	923,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,731.00000	8,645,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,732.00000	6,646,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	7,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,737.00000	4,652,000	29.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		35.00000	39,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,766.00000	2,684,000	26.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		171.00000	196,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		902.00000	841,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		498.00000	561,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		229.00000	206,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,290.00000	1,375,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		21.00000	20,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,272.00000	2,358,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,270.00000	3,355,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		208.00000	239,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		739.00000	684,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,081.00000	7,995,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,082.00000	5,996,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	16,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,095.00000	4,011,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		59.00000	66,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,140.00000	2,061,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		332.00000	379,000	17.79	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		413.00000	374,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		967.00000	1,044,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		48.00000	39,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,925.00000	2,010,000	20.19	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	5.85	Put		6.00000	5,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,920.00000	3,006,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,919.00000	4,005,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,131.00000	8,045,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,132.00000	6,046,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	15,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,144.00000	4,060,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		56.00000	63,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,187.00000	2,108,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		315.00000	360,000	17.98	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		446.00000	405,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		925.00000	1,001,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		56.00000	46,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,876.00000	1,961,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,870.00000	2,956,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,869.00000	3,955,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,531.00000	8,445,000	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,532.00000	6,446,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		8.00000	9,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,539.00000	4,454,000	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		41.00000	46,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,572.00000	2,491,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		623.00000	690,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		154.00000	135,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,484.00000	1,568,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	13,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,471.00000	2,557,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,470.00000	3,555,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,581.00000	8,495,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,582.00000	6,496,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	8,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,588.00000	4,503,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		39.00000	44,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,620.00000	2,539,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		198.00000	227,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		779.00000	722,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		590.00000	656,000	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		171.00000	151,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,435.00000	1,519,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	14,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,422.00000	2,507,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,420.00000	3,505,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,281.00000	7,195,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,284.00000	5,198,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		24.00000	26,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,305.00000	3,221,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		105.00000	120,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,386.00000	1,315,000	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,719.00000	4,805,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,432.00000	1,360,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		101.00000	115,000	22.55	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		75.00000	84,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,806.00000	1,729,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		93.00000	106,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,524.00000	1,451,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		73.00000	81,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,854.00000	1,776,000	24.26	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		350.00000	402,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		381.00000	347,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,250.00000	1,181,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		119.00000	136,000	21.79	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		275.00000	248,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		444.00000	503,000	17.35	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,161.00000	1,093,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		130.00000	148,000	21.41	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		393.00000	450,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		324.00000	295,000	17.52	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.96620	7.87960		17.93	0.00	0	850.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		420.00000	467,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		540.00000	501,000	18.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		403.00000	449,000	18.25	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		573.00000	533,000	18.25	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		437.00000	486,000	17.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		507.00000	470,000	17.93	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		904.00000	851,000	19.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		284.00000	317,000	19.67	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,704.00000	2,626,000	25.53	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		84.00000	92,000	25.53	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.07730	7.98920		18.05	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		817.00000	883,000	16.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		278.00000	256,000	16.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		789.00000	853,000	16.93	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		300.00000	276,000	16.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		847.00000	913,000	16.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		258.00000	236,000	16.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.65440	11.57410		15.56	1,200,403.20	103	18,723.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		80.00000	84,000	19.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,306.00000	1,230,000	19.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		89.00000	94,000	19.36	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,215.00000	1,140,000	19.36	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		84.00000	89,000	19.54	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,260.00000	1,185,000	19.54	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.82250	11.74130		16.00	4,859,047.50	411	12,397.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		452.00000	482,000	16.26	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		611.00000	560,000	16.26	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		578.00000	529,000	16.13	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		469.00000	501,000	16.13	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.98950	11.90730		16.32	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		700.00000	738,000	16.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		593.00000	549,000	16.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		678.00000	715,000	16.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		621.00000	576,000	16.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		722.00000	761,000	15.94	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		565.00000	522,000	15.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08760	0.08590		18.64	0.00	0	50.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		484.00000	598,000	19.83	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	0.08	Put		184.00000	128,000	19.83	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08900	0.08740		22.63	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		580.00000	667,000	21.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		440.00000	367,000	21.32	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		278.00000	322,000	24.45	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,138.00000	1,022,000	24.45	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,217.00000	1,362,000	19.56	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		77.00000	62,000	19.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.43230	9.44870		14.94	5,065,145.10	537	21,684.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		11.00000	11,000	23.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,227.00000	2,244,000	23.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		77.00000	76,000	18.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		828.00000	844,000	18.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,101.00000	1,118,000	19.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		50.00000	50,000	19.56	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		655.00000	671,000	17.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		104.00000	103,000	17.36	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		494.00000	509,000	16.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		143.00000	141,000	16.48	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		332.00000	325,000	14.85	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		183.00000	193,000	14.85	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.57460	9.59120		15.20	3,054,297.40	319	6,036.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,609.00000	10,625,000	28.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,609.00000	8,625,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,610.00000	6,626,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		10.00000	11,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,619.00000	4,636,000	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		48.00000	51,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,657.00000	2,676,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		98.00000	101,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,707.00000	1,726,000	21.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		218.00000	219,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		827.00000	844,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		602.00000	595,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		211.00000	220,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,418.00000	1,404,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		27.00000	29,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		53.00000	56,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,512.00000	2,531,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,659.00000	10,675,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,659.00000	8,675,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,660.00000	6,676,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		9.00000	10,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,668.00000	4,685,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		46.00000	49,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,705.00000	2,724,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		94.00000	97,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,753.00000	1,772,000	21.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		209.00000	210,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		868.00000	885,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		571.00000	564,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		230.00000	239,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,371.00000	1,357,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		30.00000	32,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,359.00000	11,375,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,359.00000	9,375,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,360.00000	7,376,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		4.00000	4,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,363.00000	5,379,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		29.00000	32,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,388.00000	3,407,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		57.00000	60,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,416.00000	2,435,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		117.00000	120,000	20.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,476.00000	1,495,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		276.00000	275,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		635.00000	650,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		770.00000	762,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		129.00000	137,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,259.00000	11,275,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,259.00000	9,275,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,260.00000	7,276,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		4.00000	5,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,263.00000	5,280,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		31.00000	34,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,290.00000	3,309,000	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		62.00000	65,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,321.00000	2,340,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		126.00000	129,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,385.00000	1,404,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		304.00000	302,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		563.00000	577,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		844.00000	836,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		103.00000	111,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,409.00000	10,425,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,409.00000	8,425,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,410.00000	6,426,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		12.00000	14,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,421.00000	4,439,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		55.00000	58,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,464.00000	2,483,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		113.00000	115,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,522.00000	1,540,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		263.00000	263,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		672.00000	688,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		734.00000	727,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		143.00000	152,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,610.00000	1,595,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	20,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,509.00000	10,525,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,509.00000	8,525,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,510.00000	6,526,000	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		11.00000	12,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,520.00000	4,537,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		51.00000	54,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,560.00000	2,579,000	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		105.00000	108,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,614.00000	1,633,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		239.00000	240,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		748.00000	765,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		666.00000	659,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		175.00000	184,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,514.00000	1,499,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	24,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,809.00000	10,825,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,809.00000	8,825,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,810.00000	6,826,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		8.00000	8,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,817.00000	4,833,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		41.00000	44,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,850.00000	2,869,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		85.00000	89,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,894.00000	1,914,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		183.00000	184,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		992.00000	1,009,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		487.00000	480,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		296.00000	305,000	15.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,230.00000	1,216,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		39.00000	41,000	14.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,959.00000	10,975,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,959.00000	8,975,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	27.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,960.00000	6,976,000	27.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		6.00000	7,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,965.00000	4,982,000	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		37.00000	40,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,996.00000	3,015,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		78.00000	81,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,037.00000	2,056,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		161.00000	163,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,120.00000	1,138,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		411.00000	404,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		370.00000	379,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,092.00000	1,079,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		51.00000	54,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,259.00000	10,275,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,259.00000	8,275,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,260.00000	6,276,000	26.19	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	13.85	Call		15.00000	16,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,274.00000	4,291,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,755.00000	1,740,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	15,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,309.00000	10,325,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,309.00000	8,325,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,310.00000	6,326,000	26.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		14.00000	15,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,323.00000	4,340,000	26.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		60.00000	62,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,369.00000	2,387,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		121.00000	124,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,430.00000	1,449,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		289.00000	288,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		598.00000	613,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		807.00000	799,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		116.00000	124,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,707.00000	1,692,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	17,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,359.00000	10,375,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,359.00000	8,375,000	28.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,360.00000	6,376,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		13.00000	15,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,372.00000	4,390,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,658.00000	1,643,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		17.00000	18,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		908.00000	926,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		199.00000	201,000	17.86	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.71660	9.73300		15.41	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		474.00000	473,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		541.00000	556,000	15.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		457.00000	456,000	15.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		574.00000	589,000	15.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		492.00000	491,000	15.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		509.00000	524,000	15.55	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			346.60000	347.36300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			316.76300	317.39300			0.00	0	1,452.00
ALBI	On	04/11/2010	Index Future			322.03200	322.67200			0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future			6.54850	6.62900		12.89	1,309,700.00	200	9,470.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		72.00000	54,000	14.49	0.00	0	0.00
AU\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		343.00000	406,000	14.49	0.00	0	0.00
AU\$ / R	On	13/12/2010	Foreign Exchange Future			6.57360	6.65310		13.76	2,629,440.00	400	8,156.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		165.00000	141,000	15.06	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		412.00000	467,000	15.06	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		450.00000	506,000	15.27	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		153.00000	130,000	15.27	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.59870	6.67740		14.80	329,935.00	50	81.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		306.00000	286,000	14.99	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		329.00000	387,000	14.99	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		287.00000	269,000	15.18	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		360.00000	420,000	15.18	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		328.00000	304,000	14.80	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		301.00000	355,000	14.80	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.36660	7.40290		11.21	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		109.00000	102,000	11.86	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		206.00000	235,000	11.86	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.46700	7.50270		12.18	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		166.00000	165,000	12.95	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		363.00000	398,000	12.95	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		151.00000	151,000	13.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		398.00000	434,000	13.10	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		181.00000	180,000	12.80	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Put		328.00000	363,000	12.80	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.99300	141.11100			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.33800	143.45800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010			318.13000	318.75100		6.57	0.00	0	326.00
GOVI	On	05/08/2010	315.60	Call		45,456.00000	40,980,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		13,946.00000	15,680,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010			323.42100	324.05300			0.00	0	0.00
GOVI	On	04/11/2010	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.00	Put		49,470.00000	55,790,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Put		49,570.00000	55,890,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Put		49,370.00000	55,690,000		0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010			381.41500	381.52700			0.00	0	501.00
J153	On	31/08/2010			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54900	6.54600			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.49500	6.49500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.45400	6.45300			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.43100	6.43100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.43100	6.43100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.43200	6.43200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.47100	6.47400			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.66700	6.65200			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.02000	7.00400			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.27400	7.25700			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.54700	7.53000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.58500	7.56500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			308.91100	309.58800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			314.04900	314.73700			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.12700	8.07700		4.00	10,200,120.80	80	5,033.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,130.00000	2,906,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		34.00000	44,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,082.00000	1,877,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		124.00000	153,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,228.00000	3,997,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		8.00000	11,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		366.00000	438,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,172.00000	1,010,000	4.25	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	7.50	Put		2,767.00000	2,990,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		31.00000	20,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.21700	8.16300		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,182.00000	2,017,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		694.00000	769,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,338.00000	2,168,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		631.00000	701,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,031.00000	1,872,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		762.00000	843,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,242.00000	3,443,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		245.00000	206,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.28400	8.22700		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		945.00000	857,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,337.00000	2,490,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,032.00000	938,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,210.00000	2,356,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		863.00000	780,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,470.00000	2,627,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.14100	9.11100		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,239.00000	2,049,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		978.00000	1,062,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		364.00000	304,000	10.00	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,742.00000	3,956,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,763.00000	5,503,000	11.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.75	Put		137.00000	151,000	11.09	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,753.00000	7,483,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		41.00000	45,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,046.00000	922,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		2,069.00000	2,219,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		5,894.00000	6,148,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		87.00000	67,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.21100	9.18000		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,400.00000	3,238,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,772.00000	2,889,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,647.00000	3,478,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,574.00000	2,684,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,158.00000	3,002,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,978.00000	3,101,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,383.00000	5,567,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,407.00000	1,313,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.26700	9.23500		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,879.00000	2,750,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,995.00000	5,150,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,084.00000	2,950,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,745.00000	4,894,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,682.00000	2,559,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,256.00000	5,417,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.99600	7.94500		3.75	0.00	0	1,388.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Call		3,808.00000	3,620,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	2,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.08000	8.02600		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,073.00000	1,932,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		430.00000	478,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,204.00000	2,060,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		390.00000	434,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,944.00000	1,808,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		473.00000	526,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.13800	8.08000		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,074.00000	983,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,339.00000	1,440,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,160.00000	1,065,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,259.00000	1,356,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		992.00000	906,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,423.00000	1,529,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.78000	8.76100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,584.00000	2,493,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		122.00000	128,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.87500	8.85500		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,770.00000	2,696,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		836.00000	861,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,943.00000	2,867,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		768.00000	791,000	7.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Call		2,601.00000	2,530,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		909.00000	937,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.95400	8.93200		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,081.00000	1,041,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,184.00000	3,250,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,174.00000	1,132,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,031.00000	3,094,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		993.00000	955,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,343.00000	3,411,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.87700	8.83800		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,490.00000	2,299,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		201.00000	230,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		553.00000	466,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,336.00000	1,468,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		667.00000	568,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		1,165.00000	1,286,000	7.20	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		3,446.00000	3,651,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		53.00000	38,000	6.81	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.96400	8.92200		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,791.00000	2,633,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,009.00000	1,082,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,976.00000	2,813,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		927.00000	994,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,615.00000	2,463,000	7.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		1,102.00000	1,181,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.03300	8.99000		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,106.00000	1,029,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,779.00000	3,932,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,204.00000	1,122,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,600.00000	3,748,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,014.00000	942,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,965.00000	4,123,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.90000	7.88000		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,220.00000	3,162,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.99000	7.96900		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,735.00000	1,689,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		292.00000	303,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,841.00000	1,794,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		263.00000	274,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,630.00000	1,585,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		322.00000	334,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.05200	8.02800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		902.00000	870,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		973.00000	1,002,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		968.00000	934,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		912.00000	939,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		838.00000	808,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	7.95	Put		1,037.00000	1,068,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.95600	8.90600		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,480.00000	3,207,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		85.00000	104,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,249.00000	2,009,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		262.00000	315,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,983.00000	4,265,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		31.00000	20,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			9.03400	8.98200		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,731.00000	2,539,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,211.00000	1,317,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,917.00000	2,717,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,117.00000	1,215,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,552.00000	2,366,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,313.00000	1,425,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.09800	9.04400		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,572.00000	1,449,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,242.00000	3,421,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,695.00000	1,566,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,078.00000	3,251,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,454.00000	1,338,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,412.00000	3,598,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.99300	8.95400		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,354.00000	3,135,000	8.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future	9.50	Put		111.00000	129,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.06900	9.02800		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,690.00000	2,534,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,377.00000	1,465,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,876.00000	2,715,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,270.00000	1,354,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,509.00000	2,359,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,489.00000	1,584,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.13000	9.08700		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,582.00000	1,481,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,590.00000	3,741,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,707.00000	1,601,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,413.00000	3,559,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,463.00000	1,368,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,774.00000	3,931,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.07400	9.06400		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		381.00000	353,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,837.00000	2,885,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.12700	9.11700		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,107.00000	2,063,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,997.00000	3,029,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,288.00000	2,242,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,796.00000	2,825,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		1,935.00000	1,892,000	14.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/11/2010	Bond Future	8.95	Put		3,211.00000	3,243,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.16800	9.15800		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,662.00000	2,621,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,859.00000	3,892,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		2,844.00000	2,801,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,659.00000	3,690,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,487.00000	2,447,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,069.00000	4,104,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			314.31000	314.92300			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			319.53800	320.16100			0.00	0	0.00

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**Total for Derivatives :** **175,528,414.20**      **50,654**      **663,794.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.03000	6.97500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.09000	8.04000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.11500	9.08000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.95000	7.91000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.74000	8.71500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.84000	8.80000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			7.86000	7.83500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.92000	8.87000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.96000	8.91500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.05500	9.03500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>175,528,414.20</b>	<b>50,654</b>	<b>663,794.00</b>