



Daily MTM Report

Daily summary for: 10/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.53140	7.76450		17.43	80,066,313.40	10,631	256,041.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		24.00000	10,000	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		660.00000	879,000	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,386.00000	8,619,000	48.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,386.00000	6,619,000	45.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,615.00000	3,381,000	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,436.00000	8,669,000	48.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,436.00000	6,669,000	45.80	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,565.00000	3,331,000	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	48.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,536.00000	8,769,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,836.00000	9,069,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,036.00000	9,269,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,036.00000	7,269,000	46.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,036.00000	3,269,000	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,986.00000	9,219,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,986.00000	7,219,000	46.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,986.00000	3,219,000	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,015.00000	1,781,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,015.00000	2,781,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,936.00000	9,169,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,936.00000	7,169,000	46.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,736.00000	8,969,000	48.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,786.00000	9,019,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,686.00000	8,919,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,686.00000	6,919,000	46.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		371.00000	207,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		57.00000	126,000	17.66	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,315.00000	1,082,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,315.00000	2,081,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,315.00000	3,081,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,586.00000	8,819,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,586.00000	6,819,000	46.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,415.00000	1,182,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,415.00000	2,181,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,415.00000	3,181,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	48.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,486.00000	8,719,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		539.00000	343,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		25.00000	62,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,515.00000	1,282,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,515.00000	3,281,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,536.00000	6,769,000	45.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,036.00000	5,269,000	42.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		33.00000	14,000	20.69	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		569.00000	783,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		495.00000	306,000	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		31.00000	75,000	17.99	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,465.00000	1,232,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,465.00000	2,231,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,465.00000	3,231,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		20.00000	9,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		706.00000	928,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		8.00000	3,000	22.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		994.00000	1,222,000	22.65	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	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,836.00000	7,069,000	46.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,786.00000	7,019,000	46.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,786.00000	4,019,000	38.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,736.00000	6,969,000	46.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		9.00000	4,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		945.00000	1,173,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,066.00000	836,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		2.00000	5,000	19.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,065.00000	1,831,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,065.00000	2,831,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		17.00000	7,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		753.00000	976,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		333.00000	179,000	17.54	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		69.00000	148,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,265.00000	2,031,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,265.00000	3,031,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,286.00000	5,519,000	43.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,286.00000	4,519,000	40.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,286.00000	3,519,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		15.00000	6,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		801.00000	1,025,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		296.00000	153,000	17.43	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		82.00000	172,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,215.00000	983,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	2,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,215.00000	1,981,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,215.00000	2,981,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,336.00000	5,569,000	43.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,336.00000	4,569,000	40.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,336.00000	3,569,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		12.00000	5,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		848.00000	1,074,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,165.00000	934,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	3,000	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,165.00000	1,931,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,165.00000	2,931,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,386.00000	5,619,000	43.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,386.00000	3,619,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		11.00000	5,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		897.00000	1,124,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,116.00000	884,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		2.00000	3,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,115.00000	1,881,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,115.00000	2,881,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,536.00000	5,769,000	43.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,536.00000	4,769,000	40.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,536.00000	3,769,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		7.00000	3,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,043.00000	1,272,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		150.00000	73,000	18.52	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		186.00000	342,000	18.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		967.00000	739,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		3.00000	8,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,965.00000	1,731,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,965.00000	2,731,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		130.00000	62,000	18.73	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		216.00000	381,000	18.73	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		918.00000	691,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		4.00000	10,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,915.00000	1,681,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,915.00000	2,681,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,636.00000	5,869,000	44.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,636.00000	3,869,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		5.00000	2,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,141.00000	1,371,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		113.00000	53,000	18.95	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		249.00000	422,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		869.00000	644,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		5.00000	13,000	18.90	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	14/06/2010	Foreign Exchange Future	5.90	Call		1,865.00000	1,631,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,865.00000	2,631,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,736.00000	5,969,000	44.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,736.00000	3,969,000	38.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,936.00000	6,169,000	44.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,936.00000	5,169,000	42.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,936.00000	4,169,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,936.00000	3,169,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,886.00000	6,119,000	44.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,886.00000	5,119,000	41.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,886.00000	4,119,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		630.00000	422,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		16.00000	41,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,615.00000	1,382,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,615.00000	2,381,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,836.00000	6,069,000	44.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,836.00000	4,069,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,836.00000	3,069,000	32.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3.00000	1,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,339.00000	1,570,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		62.00000	28,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		398.00000	597,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		677.00000	464,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		13.00000	33,000	18.45	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,665.00000	1,431,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,665.00000	2,431,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,686.00000	5,919,000	44.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,686.00000	3,919,000	37.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		97.00000	45,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		283.00000	464,000	19.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		820.00000	597,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		6.00000	16,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,815.00000	1,581,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,815.00000	2,581,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,586.00000	5,819,000	44.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,586.00000	4,819,000	41.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,586.00000	3,819,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4.00000	2,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,190.00000	1,421,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		6.00000	2,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,092.00000	1,321,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,236.00000	5,469,000	43.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,236.00000	4,469,000	39.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3.00000	2,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,239.00000	1,471,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		772.00000	552,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		8.00000	21,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,765.00000	1,531,000	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	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,436.00000	5,669,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,436.00000	3,669,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2.00000	1,000	24.60	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,438.00000	1,670,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		584.00000	382,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		20.00000	51,000	18.22	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,565.00000	1,332,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,565.00000	2,331,000	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,086.00000	4,319,000	39.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2.00000	1,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,488.00000	1,720,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,289.00000	1,520,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		452.00000	271,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		38.00000	90,000	17.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	48.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,736.00000	7,969,000	48.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,236.00000	6,469,000	45.46	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	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,736.00000	4,969,000	41.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,236.00000	3,469,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,265.00000	1,033,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	2,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,765.00000	2,531,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,265.00000	4,031,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,986.00000	8,219,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,486.00000	6,719,000	45.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,486.00000	3,719,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		38.00000	17,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		524.00000	736,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,016.00000	787,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		2.00000	6,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,515.00000	2,281,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,015.00000	3,781,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	25.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,537.00000	1,770,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		262.00000	133,000	17.65	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		98.00000	202,000	17.65	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,719,000	40.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.64	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,136.00000	4,369,000	39.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2.00000	1,000	24.39	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,388.00000	1,620,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,587.00000	1,820,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		229.00000	115,000	17.86	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		115.00000	234,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,436.00000	4,669,000	40.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,837.00000	2,069,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,737.00000	1,969,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		199.00000	99,000	18.08	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		135.00000	268,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,887.00000	2,119,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,787.00000	2,019,000	26.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,687.00000	1,919,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		172.00000	85,000	18.30	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		158.00000	304,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,786.00000	5,019,000	41.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		53.00000	23,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		439.00000	642,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,986.00000	5,219,000	42.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,886.00000	3,119,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,786.00000	3,019,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,686.00000	2,919,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		28.00000	12,000	20.91	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		614.00000	831,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,836.00000	5,069,000	41.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,736.00000	2,969,000	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,636.00000	2,869,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		45.00000	20,000	20.26	0.00	0	135.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		481.00000	689,000	20.26	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,686.00000	4,919,000	41.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,586.00000	2,819,000	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,486.00000	2,719,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,386.00000	2,619,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,286.00000	2,519,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,186.00000	2,419,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,086.00000	2,319,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,986.00000	2,219,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		72.00000	33,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		358.00000	552,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.41	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,386.00000	4,619,000	40.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	0,000	25.47	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,637.00000	1,869,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,636.00000	4,869,000	41.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,536.00000	2,769,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,436.00000	2,669,000	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,336.00000	2,569,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,136.00000	2,369,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,036.00000	2,269,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,936.00000	2,169,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		84.00000	38,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		320.00000	507,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,236.00000	2,469,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,936.00000	8,169,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,065.00000	3,831,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,986.00000	6,219,000	45.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,986.00000	4,219,000	39.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,036.00000	8,269,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,036.00000	6,269,000	45.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,036.00000	4,269,000	39.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,965.00000	3,731,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,186.00000	8,419,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,186.00000	6,419,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,186.00000	4,419,000	39.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,815.00000	3,581,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,086.00000	8,319,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,086.00000	6,319,000	45.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,915.00000	3,681,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,736.00000	9,969,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,136.00000	8,369,000	48.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,136.00000	6,369,000	45.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,865.00000	3,631,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,236.00000	8,469,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,765.00000	3,531,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,286.00000	8,519,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,286.00000	6,519,000	45.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		724.00000	507,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		10.00000	26,000	18.56	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,715.00000	1,481,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,715.00000	2,481,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,715.00000	3,481,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,836.00000	8,069,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,165.00000	3,931,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,886.00000	8,119,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,115.00000	3,881,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,336.00000	8,569,000	48.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,336.00000	6,569,000	45.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,665.00000	3,431,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		411.00000	238,000	17.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		47.00000	107,000	17.77	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.64730	7.88470		17.00	12,510,982.80	1,636	26,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,965.00000	8,203,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,965.00000	6,203,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,966.00000	4,204,000	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		36.00000	23,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,001.00000	2,226,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,051.00000	834,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		16.00000	37,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,037.00000	1,800,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,035.00000	2,798,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,035.00000	3,797,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,915.00000	8,153,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,915.00000	6,153,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,917.00000	4,154,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		38.00000	25,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,953.00000	2,178,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		351.00000	248,000	17.61	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		266.00000	401,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,099.00000	878,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		14.00000	31,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,087.00000	1,850,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	3,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,085.00000	2,848,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,085.00000	3,847,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		327.00000	232,000	17.82	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		292.00000	435,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,015.00000	8,253,000	34.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,015.00000	6,253,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,016.00000	4,254,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		34.00000	22,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,049.00000	2,275,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		306.00000	217,000	18.03	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		321.00000	470,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,005.00000	792,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		20.00000	45,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,987.00000	1,751,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	4,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,985.00000	2,748,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,985.00000	3,747,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,065.00000	8,303,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,065.00000	6,303,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,066.00000	4,304,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		31.00000	20,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,096.00000	2,323,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		287.00000	203,000	18.23	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	13/09/2010	Foreign Exchange Future	7.95	Put		352.00000	506,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		959.00000	750,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		24.00000	53,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,937.00000	1,701,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	4,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,935.00000	2,698,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,935.00000	3,697,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,165.00000	8,403,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,165.00000	6,403,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,166.00000	4,404,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		27.00000	17,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,192.00000	2,420,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		252.00000	178,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		417.00000	581,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		871.00000	670,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		36.00000	73,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,838.00000	1,602,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	5,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,835.00000	2,598,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	24.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,835.00000	3,597,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,215.00000	8,453,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,215.00000	6,453,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,216.00000	4,454,000	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		25.00000	16,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,240.00000	2,469,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		237.00000	167,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		452.00000	620,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		828.00000	632,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		43.00000	85,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,788.00000	1,552,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	5,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,785.00000	2,548,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,785.00000	3,547,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,265.00000	8,503,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,265.00000	6,503,000	31.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.91	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	13/09/2010	Foreign Exchange Future	12.15	Put		4,266.00000	4,504,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		23.00000	15,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,288.00000	2,518,000	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		222.00000	157,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		487.00000	660,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		786.00000	596,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		51.00000	99,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,739.00000	1,503,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	6,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,735.00000	2,498,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,735.00000	3,497,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,415.00000	8,653,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,415.00000	6,653,000	31.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,416.00000	4,654,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		18.00000	11,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,433.00000	2,664,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		666.00000	493,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		81.00000	146,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,590.00000	1,355,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	8,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,585.00000	2,348,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,585.00000	3,347,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,365.00000	8,603,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,365.00000	6,603,000	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,366.00000	4,604,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		20.00000	12,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,385.00000	2,615,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		195.00000	138,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		560.00000	741,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		705.00000	526,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		70.00000	129,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,640.00000	1,404,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	7,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,635.00000	2,398,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,635.00000	3,397,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,515.00000	8,753,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.67	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	14.40	Put		6,515.00000	6,753,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,516.00000	4,754,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		16.00000	10,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,531.00000	2,763,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		162.00000	114,000	20.08	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		677.00000	867,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		593.00000	432,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		108.00000	185,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,491.00000	1,257,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	10,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,485.00000	2,248,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,485.00000	3,247,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		183.00000	130,000	19.67	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		598.00000	783,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,815.00000	8,053,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,815.00000	6,053,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,817.00000	4,054,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		41.00000	29,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,856.00000	2,082,000	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		403.00000	284,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		218.00000	337,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,197.00000	968,000	15.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	21,000	15.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,186.00000	1,949,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,185.00000	2,947,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,185.00000	3,947,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,865.00000	8,103,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,865.00000	6,103,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,867.00000	4,104,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		39.00000	27,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,904.00000	2,130,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		376.00000	265,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		241.00000	368,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,148.00000	922,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		13.00000	25,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,136.00000	1,900,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	3,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,135.00000	2,898,000	25.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,135.00000	3,897,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,115.00000	8,353,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,115.00000	6,353,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,116.00000	4,354,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		29.00000	18,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,144.00000	2,371,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		269.00000	190,000	18.44	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		384.00000	543,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		915.00000	710,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		30.00000	63,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,888.00000	1,651,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	4,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,885.00000	2,648,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,885.00000	3,647,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,315.00000	8,553,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,315.00000	6,553,000	31.23	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	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,316.00000	4,554,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		21.00000	13,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,336.00000	2,566,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		208.00000	147,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		523.00000	700,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		745.00000	560,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		60.00000	113,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,689.00000	1,453,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	6,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,685.00000	2,448,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,685.00000	3,447,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,465.00000	8,703,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,465.00000	6,703,000	31.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,466.00000	4,704,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		17.00000	11,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,482.00000	2,714,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		172.00000	122,000	19.88	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		637.00000	825,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		629.00000	462,000	16.47	0.00	0	2,000.00

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	7.35	Put		94.00000	165,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,541.00000	1,306,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	9,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,535.00000	2,298,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,535.00000	3,297,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		59.00000	43,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,474.00000	1,696,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		69.00000	50,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,334.00000	1,553,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		800.00000	999,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		135.00000	96,000	20.70	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		928.00000	1,133,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		113.00000	80,000	21.32	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		73.00000	52,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,288.00000	1,505,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		81.00000	58,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,196.00000	1,411,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		127.00000	90,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		842.00000	1,043,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		176.00000	279,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		461.00000	326,000	16.91	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		431.00000	303,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		196.00000	306,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.76190	8.00260		17.00	465,714.00	60	7,271.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,948.00000	8,188,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,949.00000	6,189,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		26.00000	18,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,973.00000	4,206,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		90.00000	71,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,037.00000	2,259,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		440.00000	339,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		387.00000	527,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,102.00000	896,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		49.00000	84,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,059.00000	1,822,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	10,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,054.00000	2,814,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,053.00000	3,812,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		253.00000	197,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		800.00000	985,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,998.00000	8,238,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,999.00000	6,239,000	26.87	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	13/12/2010	Foreign Exchange Future	12.00	Call		25.00000	17,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,022.00000	4,255,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		87.00000	68,000	24.39	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,084.00000	2,306,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,057.00000	858,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		54.00000	96,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,010.00000	1,773,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	11,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,004.00000	2,764,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,003.00000	3,762,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,048.00000	8,288,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		2.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,049.00000	6,289,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		24.00000	16,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,071.00000	4,304,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		84.00000	66,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,131.00000	2,354,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		399.00000	309,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		446.00000	597,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,015.00000	820,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		62.00000	108,000	15.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,961.00000	1,724,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		8.00000	12,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,954.00000	2,714,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,953.00000	3,712,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,098.00000	8,338,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,099.00000	6,339,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		22.00000	15,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,119.00000	4,353,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		81.00000	63,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,178.00000	2,401,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		381.00000	295,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		478.00000	633,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		975.00000	784,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		72.00000	122,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,912.00000	1,675,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	13,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,904.00000	2,664,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,903.00000	3,662,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		418.00000	324,000	17.85	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		415.00000	562,000	17.85	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		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,148.00000	8,388,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		2.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,149.00000	6,389,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		21.00000	14,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,168.00000	4,402,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		78.00000	61,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,225.00000	2,449,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		364.00000	281,000	18.36	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		511.00000	669,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		935.00000	749,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		82.00000	137,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,863.00000	1,627,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		10.00000	15,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,855.00000	2,614,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,853.00000	3,612,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,198.00000	8,438,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		2.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,199.00000	6,439,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		20.00000	13,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,217.00000	4,451,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		75.00000	59,000	24.84	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	10.20	Put		2,272.00000	2,497,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		347.00000	269,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		544.00000	707,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		896.00000	714,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		93.00000	152,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,814.00000	1,578,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		11.00000	16,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,805.00000	2,564,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,803.00000	3,562,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,248.00000	8,488,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		2.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,249.00000	6,489,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		19.00000	13,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,266.00000	4,501,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		72.00000	57,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,319.00000	2,545,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		332.00000	257,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		579.00000	745,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		858.00000	681,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		105.00000	169,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,765.00000	1,530,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		12.00000	18,000	16.88	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		2,755.00000	2,515,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,753.00000	3,512,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,447.00000	8,688,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,448.00000	6,689,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		15.00000	10,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,462.00000	4,698,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		63.00000	49,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,510.00000	2,737,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		277.00000	215,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		724.00000	903,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		717.00000	560,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		164.00000	248,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,572.00000	1,339,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		19.00000	27,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,556.00000	2,316,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	4,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,553.00000	3,313,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,397.00000	8,638,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,398.00000	6,639,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		16.00000	10,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,413.00000	4,648,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		65.00000	51,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,462.00000	2,689,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		289.00000	224,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		686.00000	862,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		751.00000	589,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		148.00000	227,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,620.00000	1,386,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		17.00000	24,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,605.00000	2,366,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	4,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,603.00000	3,362,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		242.00000	189,000	19.90	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		839.00000	1,027,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,497.00000	8,738,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,498.00000	6,739,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		14.00000	9,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,511.00000	4,747,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		61.00000	48,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,558.00000	2,786,000	25.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		265.00000	206,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		762.00000	944,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		685.00000	533,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		182.00000	271,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,523.00000	1,291,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		20.00000	29,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,506.00000	2,266,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	4,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,503.00000	3,263,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		317.00000	245,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		614.00000	783,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,848.00000	8,089,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,849.00000	6,090,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		27.00000	20,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,874.00000	4,108,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		95.00000	76,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,942.00000	2,164,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		487.00000	373,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		334.00000	461,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,194.00000	976,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		41.00000	64,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,158.00000	1,920,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	8,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,154.00000	2,913,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,153.00000	3,912,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,898.00000	8,139,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,899.00000	6,139,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		27.00000	19,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,924.00000	4,157,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		92.00000	73,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,989.00000	2,211,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		463.00000	356,000	17.51	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		360.00000	494,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,148.00000	936,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		45.00000	74,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,109.00000	1,871,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		6.00000	9,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,104.00000	2,863,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,103.00000	3,862,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,298.00000	8,538,000	29.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		2.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,299.00000	6,539,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		18.00000	12,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,315.00000	4,550,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		70.00000	55,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,367.00000	2,593,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		822.00000	649,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		119.00000	187,000	16.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,717.00000	1,482,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		14.00000	20,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,705.00000	2,465,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,703.00000	3,462,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,347.00000	8,588,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,348.00000	6,589,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		17.00000	11,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,364.00000	4,599,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		67.00000	53,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,414.00000	2,641,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		303.00000	235,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		650.00000	823,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		786.00000	619,000	16.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		133.00000	207,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,668.00000	1,434,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		15.00000	22,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,655.00000	2,415,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,653.00000	3,412,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,048.00000	7,289,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		7.00000	4,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,054.00000	5,292,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		43.00000	34,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,090.00000	3,322,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		167.00000	132,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,214.00000	1,420,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,953.00000	4,712,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,258.00000	1,465,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		161.00000	127,000	21.61	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		120.00000	96,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,617.00000	1,834,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		149.00000	118,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,346.00000	1,556,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		116.00000	93,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,663.00000	1,881,000	23.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		512.00000	392,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		309.00000	430,000	17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.87590	8.11930		17.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		566.00000	434,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		447.00000	558,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		541.00000	442,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		472.00000	616,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		592.00000	456,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		423.00000	530,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		762.00000	935,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		381.00000	311,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,505.00000	2,714,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		124.00000	90,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.99170	8.23640		17.20	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,009.00000	830,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		223.00000	288,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		974.00000	799,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		238.00000	307,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,044.00000	862,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		208.00000	270,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.29030	11.40960		15.12	4,143,540.10	367	32,174.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,640.00000	10,760,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.65	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	14/06/2010	Foreign Exchange Future	20.05	Put		8,640.00000	8,760,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,940.00000	11,060,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,940.00000	9,060,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,440.00000	10,560,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,440.00000	8,560,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,440.00000	6,560,000	40.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,440.00000	4,560,000	32.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,290.00000	10,410,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,290.00000	8,410,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	40.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,290.00000	6,410,000	40.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,290.00000	4,410,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,190.00000	10,310,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,190.00000	8,310,000	42.65	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	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	1,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,192.00000	2,311,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		12.00000	11,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,202.00000	1,321,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		824.00000	715,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		14.00000	25,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,810.00000	1,692,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	2,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,990.00000	10,110,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,990.00000	8,110,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,040.00000	10,160,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,040.00000	8,160,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		17.00000	15,000	19.22	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,057.00000	1,175,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		180.00000	149,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		220.00000	309,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		967.00000	853,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		7.00000	13,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,960.00000	1,841,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	42.65	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	14/06/2010	Foreign Exchange Future	21.90	Put		10,490.00000	10,610,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,490.00000	6,610,000	40.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,490.00000	4,610,000	32.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,690.00000	10,810,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,690.00000	8,810,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,690.00000	6,810,000	40.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,840.00000	10,960,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,840.00000	8,960,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		27.00000	23,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		867.00000	983,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		289.00000	232,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		129.00000	192,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,164.00000	1,046,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		4.00000	6,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,890.00000	11,010,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,890.00000	9,010,000	42.65	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	14/06/2010	Foreign Exchange Future	11.30	Call		258.00000	206,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		148.00000	216,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,114.00000	997,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		4.00000	7,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,790.00000	10,910,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,790.00000	8,910,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,791.00000	2,911,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		3.00000	3,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,793.00000	1,913,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		30.00000	26,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		820.00000	936,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		322.00000	259,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		112.00000	169,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,213.00000	1,095,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		3.00000	5,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,740.00000	10,860,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	40.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,740.00000	6,860,000	40.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,740.00000	4,860,000	34.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	42.65	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	14/06/2010	Foreign Exchange Future	22.00	Put		10,590.00000	10,710,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,590.00000	8,710,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,540.00000	10,660,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,540.00000	8,660,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,540.00000	6,660,000	40.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,540.00000	4,660,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,390.00000	10,510,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,390.00000	8,510,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,390.00000	6,510,000	40.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,390.00000	4,510,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		79.00000	67,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		469.00000	577,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		640.00000	542,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		30.00000	52,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,611.00000	1,492,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	2,000	19.41	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	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,340.00000	10,460,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,340.00000	8,460,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,240.00000	10,360,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,240.00000	8,360,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,241.00000	2,361,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		114.00000	95,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		354.00000	455,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		777.00000	670,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		17.00000	30,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,140.00000	10,260,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,140.00000	8,260,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,640.00000	6,760,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,640.00000	5,760,000	38.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,640.00000	4,760,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,640.00000	3,760,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,142.00000	2,262,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		13.00000	12,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,153.00000	1,272,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		144.00000	119,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		284.00000	379,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		871.00000	760,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		11.00000	20,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,860.00000	1,741,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,841.00000	2,961,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,190.00000	7,310,000	41.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,190.00000	5,310,000	36.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,190.00000	4,310,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		38.00000	33,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		728.00000	843,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		393.00000	320,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		83.00000	130,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	41.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,090.00000	7,210,000	41.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		5.00000	4,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,595.00000	1,714,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		49.00000	42,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		639.00000	752,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		471.00000	388,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		61.00000	98,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,412.00000	1,293,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2.00000	3,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	40.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,790.00000	6,910,000	40.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,790.00000	5,910,000	38.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,790.00000	4,910,000	34.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	29.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,790.00000	3,910,000	29.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,291.00000	2,411,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		9.00000	8,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,299.00000	1,418,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		101.00000	85,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		391.00000	495,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		731.00000	626,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		21.00000	36,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,711.00000	1,592,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	2,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		70.00000	60,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		510.00000	620,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		596.00000	501,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		36.00000	61,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,561.00000	1,443,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	3,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	40.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,240.00000	6,360,000	40.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,240.00000	5,360,000	36.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		4.00000	3,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,744.00000	1,863,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		34.00000	30,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		774.00000	890,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,263.00000	1,145,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		3.00000	5,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	41.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,140.00000	7,260,000	41.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,140.00000	5,260,000	35.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,140.00000	4,260,000	31.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,641.00000	2,761,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,644.00000	1,764,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		43.00000	37,000	17.79	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		683.00000	797,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		431.00000	353,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		71.00000	113,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,362.00000	1,244,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2.00000	4,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	41.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,040.00000	7,160,000	41.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,040.00000	6,160,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,040.00000	5,160,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	30.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,040.00000	4,160,000	30.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		5.00000	5,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,545.00000	1,665,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		55.00000	47,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		595.00000	707,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		511.00000	424,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		51.00000	84,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,462.00000	1,343,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	3,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		6.00000	6,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,496.00000	1,616,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		62.00000	53,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		552.00000	663,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,511.00000	1,393,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	3,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	40.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,840.00000	6,960,000	40.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,840.00000	5,960,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,840.00000	4,960,000	34.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,840.00000	3,960,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		8.00000	8,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,348.00000	1,468,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		89.00000	75,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		429.00000	535,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		685.00000	583,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		25.00000	43,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,661.00000	1,542,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	2,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,341.00000	2,461,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,590.00000	6,710,000	40.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	38.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,590.00000	5,710,000	38.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,590.00000	4,710,000	33.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,590.00000	3,710,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,042.00000	2,162,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,340.00000	6,460,000	40.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,340.00000	5,460,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,340.00000	4,460,000	32.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,340.00000	3,460,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		3.00000	3,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,843.00000	1,963,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,140.00000	6,260,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		229.00000	185,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		169.00000	245,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,065.00000	949,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		5.00000	9,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,060.00000	1,941,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	39.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,990.00000	6,110,000	39.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,990.00000	5,110,000	35.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.55	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,990.00000	3,110,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		202.00000	166,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		192.00000	276,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,016.00000	901,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		6.00000	11,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,090.00000	5,210,000	35.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,090.00000	4,210,000	31.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,090.00000	3,210,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,092.00000	2,212,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		15.00000	13,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,105.00000	1,223,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		161.00000	134,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		251.00000	344,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		919.00000	807,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		9.00000	17,000	15.83	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	14/06/2010	Foreign Exchange Future	9.50	Call		1,910.00000	1,791,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,490.00000	8,610,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,990.00000	7,110,000	41.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,490.00000	5,610,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,990.00000	4,110,000	30.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,491.00000	2,611,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		19.00000	17,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,009.00000	1,127,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		553.00000	462,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		43.00000	72,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,010.00000	1,891,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,510.00000	3,390,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,591.00000	2,711,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,740.00000	8,860,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	41.61	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	14/06/2010	Foreign Exchange Future	18.65	Put		7,240.00000	7,360,000	41.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	38.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,740.00000	5,860,000	38.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	31.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,240.00000	4,360,000	31.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,741.00000	2,861,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		10.00000	9,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,250.00000	1,369,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		357.00000	289,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		97.00000	149,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,761.00000	1,642,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	2,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,260.00000	3,140,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,190.00000	9,310,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	42.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,690.00000	7,810,000	42.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,190.00000	6,310,000	39.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,690.00000	4,810,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,190.00000	3,310,000	27.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		4.00000	4,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,694.00000	1,814,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		128.00000	107,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		318.00000	417,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,312.00000	1,194,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2.00000	4,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,810.00000	2,690,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	41.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,890.00000	7,010,000	41.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,890.00000	6,010,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,890.00000	5,010,000	34.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	30.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,890.00000	4,010,000	30.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,891.00000	3,011,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,391.00000	2,511,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		3.00000	2,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,893.00000	2,012,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		7.00000	7,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,397.00000	1,517,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		24.00000	21,000	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		914.00000	1,031,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,691.00000	2,811,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	41.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,940.00000	7,060,000	41.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	39.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,940.00000	6,060,000	39.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,940.00000	5,060,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	30.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,940.00000	4,060,000	30.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,441.00000	2,561,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	2,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,942.00000	2,062,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		7.00000	6,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,447.00000	1,566,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		21.00000	19,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		961.00000	1,079,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,541.00000	2,661,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.78	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,090.00000	6,210,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		2.00000	2,000	22.64	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,992.00000	2,112,000	22.64	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	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	0,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,941.00000	3,060,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,390.00000	9,510,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	41.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,390.00000	7,510,000	41.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,390.00000	5,510,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,390.00000	3,510,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,610.00000	2,490,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,290.00000	9,410,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,290.00000	7,410,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,290.00000	5,410,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,290.00000	3,410,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,710.00000	2,590,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,340.00000	9,460,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	41.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,340.00000	7,460,000	41.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,660.00000	2,540,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,590.00000	9,710,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	42.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,590.00000	7,710,000	42.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,410.00000	2,290,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,690.00000	9,810,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	38.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,690.00000	5,810,000	38.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,690.00000	3,810,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,310.00000	2,191,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,640.00000	9,760,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	42.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,640.00000	7,760,000	42.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,360.00000	2,241,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,740.00000	9,860,000	42.65	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	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	42.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,740.00000	7,860,000	42.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,740.00000	3,860,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,260.00000	2,141,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,890.00000	10,010,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,890.00000	8,010,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,110.00000	1,991,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,940.00000	10,060,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,940.00000	8,060,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,840.00000	9,960,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,840.00000	7,960,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,160.00000	2,041,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,140.00000	9,260,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,140.00000	3,260,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,860.00000	2,740,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,210.00000	2,091,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,210.00000	3,090,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,360.00000	3,240,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,160.00000	3,040,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,440.00000	9,560,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	41.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,440.00000	7,560,000	41.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	37.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,440.00000	5,560,000	37.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,440.00000	3,560,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,560.00000	2,440,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,240.00000	9,360,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,240.00000	3,360,000	27.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,760.00000	2,640,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,060.00000	2,940,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,990.00000	9,110,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,010.00000	2,890,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,490.00000	9,610,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	42.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,490.00000	7,610,000	42.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,490.00000	3,610,000	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,510.00000	2,390,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,090.00000	10,210,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,090.00000	8,210,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,540.00000	9,660,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,540.00000	7,660,000	42.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	37.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put	5,540.00000	5,660,000	37.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call	0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put	3,540.00000	3,660,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call	2,460.00000	2,340,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put	0.00000	0,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call	0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put	9,790.00000	9,910,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call	0.00000	0,000	42.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put	7,790.00000	7,910,000	42.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.46040	11.58760	15.67	1,203,342.00	105	2,360.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call	143.00000	132,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put	1,355.00000	1,472,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call	141.00000	149,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put	1,253.00000	1,389,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call	152.00000	141,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put	1,314.00000	1,431,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.62890	11.76210	15.91	348,867.00	30	120.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call	483.00000	489,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put	621.00000	760,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put	593.00000	730,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call	505.00000	509,000	17.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08080	0.08520	22.47	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call	554.00000	261,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put	34.00000	181,000	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		87.00000	38,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		567.00000	958,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,522.00000	1,086,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		2.00000	6,000	24.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08210	0.08670		26.28	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		620.00000	406,000	23.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		240.00000	486,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.66450	9.82310		14.52	6,436,557.00	666	23,482.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,277.00000	2,436,000	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	0,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,078.00000	2,236,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,178.00000	2,336,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,477.00000	9,636,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,477.00000	7,636,000	38.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	35.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,477.00000	5,636,000	35.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,477.00000	3,636,000	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	2,000	20.61	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,480.00000	1,638,000	20.61	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	14/06/2010	Foreign Exchange Future	10.30	Call		47.00000	28,000	16.92	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		524.00000	664,000	16.92	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		552.00000	418,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		29.00000	54,000	15.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,523.00000	1,365,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,523.00000	2,365,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,777.00000	9,936,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,777.00000	7,936,000	39.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,777.00000	5,936,000	36.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,777.00000	3,936,000	31.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,778.00000	1,937,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		20.00000	12,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		797.00000	948,000	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		312.00000	208,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		89.00000	144,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,224.00000	1,067,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	3,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,223.00000	2,065,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,877.00000	10,036,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,877.00000	8,036,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,877.00000	6,036,000	36.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,877.00000	4,036,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,878.00000	2,037,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		15.00000	9,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		892.00000	1,045,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		245.00000	159,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		122.00000	195,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,125.00000	968,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	4,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,123.00000	1,965,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,527.00000	9,686,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,527.00000	7,686,000	38.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	35.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,527.00000	5,686,000	35.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,527.00000	3,686,000	30.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		2.00000	1,000	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,529.00000	1,687,000	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		41.00000	24,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		568.00000	710,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		509.00000	378,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		36.00000	64,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,473.00000	1,315,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,473.00000	2,315,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,577.00000	9,736,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,577.00000	7,736,000	38.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,577.00000	5,736,000	35.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,577.00000	3,736,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	1,000	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,579.00000	1,737,000	20.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		35.00000	21,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		612.00000	757,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		467.00000	340,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		44.00000	76,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,423.00000	1,265,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,423.00000	2,265,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,727.00000	9,886,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,727.00000	7,886,000	39.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,727.00000	5,886,000	35.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,727.00000	3,886,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,728.00000	1,887,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		23.00000	13,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		750.00000	899,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		348.00000	238,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		75.00000	124,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,274.00000	1,116,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,273.00000	2,115,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	19.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,627.00000	9,786,000	39.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,627.00000	7,786,000	39.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,627.00000	5,786,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,627.00000	3,786,000	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	1,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,629.00000	1,787,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		31.00000	18,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		658.00000	804,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		426.00000	304,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		53.00000	90,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,374.00000	1,216,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	2,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,373.00000	2,215,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,677.00000	9,836,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,677.00000	7,836,000	39.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,677.00000	5,836,000	35.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,677.00000	3,836,000	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	1,000	21.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,679.00000	1,837,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		26.00000	16,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		703.00000	852,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		386.00000	270,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		63.00000	106,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,324.00000	1,166,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	2,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,323.00000	2,165,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,027.00000	10,186,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,027.00000	8,186,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,027.00000	6,186,000	36.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,027.00000	4,186,000	32.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,028.00000	2,186,000	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		9.00000	5,000	18.95	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,036.00000	1,191,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		165.00000	106,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		192.00000	292,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		977.00000	822,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	8,000	16.36	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	14/06/2010	Foreign Exchange Future	7.85	Call		1,973.00000	1,815,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,977.00000	10,136,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,977.00000	8,136,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,977.00000	6,136,000	36.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,977.00000	4,136,000	32.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	0,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,978.00000	2,136,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		11.00000	6,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		988.00000	1,142,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		187.00000	121,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		164.00000	257,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,026.00000	871,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	7,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,023.00000	1,865,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,077.00000	10,236,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,077.00000	8,236,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,077.00000	6,236,000	36.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,077.00000	4,236,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		8.00000	5,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,085.00000	1,241,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		145.00000	92,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		222.00000	328,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		928.00000	774,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	10,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,923.00000	1,765,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,127.00000	10,286,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,127.00000	8,286,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,127.00000	6,286,000	36.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,127.00000	4,286,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,128.00000	2,286,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	4,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,134.00000	1,290,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		127.00000	80,000	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		254.00000	366,000	15.63	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	14/06/2010	Foreign Exchange Future	8.95	Call		879.00000	727,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	13,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,873.00000	1,715,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,927.00000	10,086,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,927.00000	8,086,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,927.00000	6,086,000	36.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,927.00000	4,086,000	31.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,928.00000	2,087,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		13.00000	7,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		940.00000	1,093,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		215.00000	139,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		142.00000	225,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,075.00000	919,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	5,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,073.00000	1,915,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,177.00000	10,336,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,177.00000	8,336,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,177.00000	6,336,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,177.00000	4,336,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	4,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,183.00000	1,340,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		111.00000	69,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		288.00000	405,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		831.00000	680,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	16,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,823.00000	1,665,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,327.00000	10,486,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,327.00000	8,486,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,327.00000	6,486,000	36.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,327.00000	4,486,000	32.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,327.00000	2,486,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	2,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,331.00000	1,488,000	20.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		73.00000	44,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		400.00000	530,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		689.00000	544,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		16.00000	30,000	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,673.00000	1,515,000	18.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	18.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.81600	9.98340		14.19	1,825,776.00	186	4,887.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		53.00000	40,000	20.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,735.00000	1,889,000	20.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		260.00000	202,000	15.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		477.00000	586,000	15.43	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		699.00000	823,000	16.37	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		182.00000	139,000	16.37	351,670.00	2,530	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.96660	10.14220		14.21	199,332.00	20	2,040.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,058.00000	10,233,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,059.00000	8,234,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	2,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,061.00000	6,235,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		26.00000	18,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,084.00000	4,251,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		97.00000	76,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,155.00000	2,309,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		189.00000	154,000	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,247.00000	1,387,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		428.00000	354,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		486.00000	587,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,022.00000	883,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		80.00000	116,000	13.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,956.00000	1,784,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	17,000	14.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		107.00000	85,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,015.00000	2,168,000	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,108.00000	10,283,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,109.00000	8,284,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	2,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,111.00000	6,285,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		25.00000	17,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,133.00000	4,300,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		93.00000	73,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,201.00000	2,356,000	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		182.00000	148,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,290.00000	1,431,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		410.00000	339,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		518.00000	622,000	15.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		983.00000	846,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		91.00000	129,000	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,907.00000	1,736,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	19,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,808.00000	10,983,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,809.00000	8,983,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	1,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,810.00000	6,984,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		12.00000	8,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,820.00000	4,991,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		57.00000	43,000	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,865.00000	3,026,000	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		113.00000	92,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,921.00000	2,075,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		229.00000	187,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,037.00000	1,170,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		538.00000	443,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		346.00000	426,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,243.00000	1,079,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		51.00000	62,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,708.00000	10,883,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,709.00000	8,883,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	23.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,710.00000	6,885,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		13.00000	9,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,721.00000	4,892,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		61.00000	47,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,769.00000	2,930,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		121.00000	98,000	19.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,829.00000	1,981,000	19.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		248.00000	203,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		956.00000	1,086,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		589.00000	489,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		297.00000	372,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,335.00000	1,170,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	53,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,858.00000	10,033,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,859.00000	8,034,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	3,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,862.00000	6,036,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	22,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,888.00000	4,055,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		110.00000	88,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,968.00000	2,121,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		220.00000	180,000	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,078.00000	1,213,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		514.00000	424,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		372.00000	457,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,197.00000	1,038,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		55.00000	71,000	12.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,153.00000	1,979,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	12,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,958.00000	10,133,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,959.00000	8,134,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	2,000	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,961.00000	6,135,000	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		28.00000	20,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,986.00000	4,153,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		104.00000	82,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,062.00000	2,215,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		204.00000	166,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,162.00000	1,299,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		469.00000	387,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		427.00000	520,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,107.00000	959,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		65.00000	92,000	12.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,054.00000	1,881,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	14,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,258.00000	10,433,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,259.00000	8,434,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	2,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,261.00000	6,435,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		21.00000	14,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,279.00000	4,447,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		84.00000	65,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,342.00000	2,498,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		164.00000	133,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,422.00000	1,566,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		360.00000	297,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		618.00000	730,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		871.00000	743,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		129.00000	176,000	13.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,762.00000	1,591,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	24,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,408.00000	10,583,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,409.00000	8,584,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,410.00000	6,585,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		18.00000	12,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,426.00000	4,595,000	22.90	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	13/12/2010	Foreign Exchange Future	12.55	Call		75.00000	58,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,483.00000	2,641,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		147.00000	120,000	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,555.00000	1,703,000	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		317.00000	261,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		725.00000	844,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		768.00000	649,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		176.00000	232,000	13.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,618.00000	1,449,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	32,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,708.00000	9,883,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,709.00000	7,884,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		4.00000	3,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,712.00000	5,886,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	24,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,740.00000	3,907,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,301.00000	2,126,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,758.00000	9,933,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,759.00000	7,934,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	3,000	22.85	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	15.90	Put		5,762.00000	5,936,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	24,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,790.00000	3,957,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		117.00000	95,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,875.00000	2,028,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		238.00000	195,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		996.00000	1,128,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		563.00000	466,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		321.00000	399,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,289.00000	1,124,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	57,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,251.00000	2,077,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	10,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,808.00000	9,983,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,809.00000	7,984,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	3,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,812.00000	5,986,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	23,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,839.00000	4,006,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,202.00000	2,028,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	11,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		551.00000	657,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		393.00000	324,000	15.15	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	05/08/2010	Index Future			343.92900	344.05900			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.30700	313.67000			38,076,840.00	12	1,212.00
ALBI	On	04/11/2010	Index Future			322.58200	322.40000			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.75690	6.84160		11.95	162,165.60	24	10,762.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,758.00000	7,843,000	46.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,758.00000	5,843,000	42.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.04	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,758.00000	3,843,000	38.04	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,758.00000	1,843,000	25.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		279.00000	202,000	12.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		37.00000	45,000	12.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,242.00000	1,157,000	19.66	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.66	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,242.00000	2,157,000	17.87	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.87	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,242.00000	3,157,000	16.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,242.00000	4,157,000	16.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,708.00000	7,793,000	46.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	42.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,708.00000	5,793,000	42.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,708.00000	3,793,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,708.00000	1,793,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		321.00000	242,000	13.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		29.00000	35,000	13.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,292.00000	1,207,000	19.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	19.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,292.00000	2,207,000	17.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	17.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,292.00000	3,207,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,292.00000	4,207,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	46.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,658.00000	7,743,000	46.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	42.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,658.00000	5,743,000	42.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	37.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,658.00000	3,743,000	37.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,658.00000	1,743,000	24.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		364.00000	284,000	13.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		22.00000	27,000	13.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,342.00000	1,257,000	19.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	19.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,342.00000	2,257,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,342.00000	3,257,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,342.00000	4,257,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		201.00000	130,000	11.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		59.00000	73,000	11.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,008.00000	8,093,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,008.00000	6,093,000	43.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	38.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,008.00000	4,093,000	38.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,008.00000	2,093,000	26.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		106.00000	69,000	12.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		114.00000	162,000	12.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		992.00000	908,000	18.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	18.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,992.00000	1,907,000	18.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,992.00000	2,907,000	17.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,992.00000	3,907,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,908.00000	7,993,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,908.00000	5,993,000	42.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,908.00000	3,993,000	38.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	26.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,908.00000	1,993,000	26.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		167.00000	106,000	12.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		75.00000	99,000	12.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,092.00000	1,007,000	19.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,092.00000	2,007,000	18.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,092.00000	3,007,000	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,092.00000	4,007,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,058.00000	8,143,000	46.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,058.00000	6,143,000	43.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,058.00000	4,143,000	39.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,058.00000	2,143,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		87.00000	55,000	13.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		145.00000	198,000	13.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		942.00000	858,000	18.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	18.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,942.00000	1,857,000	18.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,942.00000	2,857,000	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,942.00000	3,857,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,958.00000	8,043,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,958.00000	6,043,000	42.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	38.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,958.00000	4,043,000	38.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,958.00000	2,043,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		135.00000	86,000	12.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		93.00000	129,000	12.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,042.00000	957,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	0,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,042.00000	1,957,000	18.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	18.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,042.00000	2,957,000	17.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	17.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,042.00000	3,957,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	46.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,808.00000	7,893,000	46.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	42.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,808.00000	5,893,000	42.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,808.00000	3,893,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,808.00000	1,893,000	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		239.00000	164,000	12.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		47.00000	57,000	12.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,192.00000	1,107,000	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,192.00000	2,107,000	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,192.00000	3,107,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	16.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,192.00000	4,107,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,308.00000	8,393,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	43.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,308.00000	6,393,000	43.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	39.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,308.00000	4,393,000	39.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,308.00000	2,393,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		30.00000	18,000	15.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		338.00000	411,000	15.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		695.00000	611,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		3.00000	4,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,692.00000	1,607,000	18.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,692.00000	2,607,000	17.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,692.00000	3,607,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,258.00000	8,343,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	43.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,258.00000	6,343,000	43.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	39.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,258.00000	4,343,000	39.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	28.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,258.00000	2,343,000	28.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		37.00000	22,000	14.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		295.00000	365,000	14.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		744.00000	660,000	16.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		2.00000	3,000	16.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,742.00000	1,657,000	18.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,742.00000	2,657,000	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,742.00000	3,657,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,158.00000	8,243,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	43.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,158.00000	6,243,000	43.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	39.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,158.00000	4,243,000	39.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,158.00000	2,243,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		57.00000	35,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		215.00000	278,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		843.00000	759,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		1.00000	2,000	17.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,842.00000	1,757,000	18.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,842.00000	2,757,000	17.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,842.00000	3,757,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,108.00000	8,193,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,108.00000	6,193,000	43.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,108.00000	4,193,000	39.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,108.00000	2,193,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		71.00000	44,000	13.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		179.00000	237,000	13.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		893.00000	808,000	17.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	17.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,892.00000	1,807,000	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,892.00000	2,807,000	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,892.00000	3,807,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	46.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,358.00000	8,443,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	43.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,358.00000	6,443,000	43.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	39.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,358.00000	4,443,000	39.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	29.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,358.00000	2,443,000	29.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		24.00000	14,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		382.00000	457,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		646.00000	562,000	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		4.00000	5,000	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,642.00000	1,557,000	18.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,642.00000	2,557,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,642.00000	3,557,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,208.00000	8,293,000	46.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	43.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,208.00000	6,293,000	43.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	39.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,208.00000	4,293,000	39.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	28.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,208.00000	2,293,000	28.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		46.00000	28,000	14.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		254.00000	321,000	14.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		793.00000	709,000	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	2,000	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,792.00000	1,707,000	18.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	18.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,792.00000	2,707,000	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,792.00000	3,707,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,408.00000	8,493,000	46.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,408.00000	6,493,000	43.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	39.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,408.00000	4,493,000	39.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	29.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,408.00000	2,493,000	29.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		20.00000	11,000	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		428.00000	504,000	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		597.00000	514,000	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	7,000	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,592.00000	1,507,000	19.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,592.00000	2,507,000	17.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,592.00000	3,507,000	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	16.96	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.78870	6.87670		13.02	678,870.00	100	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		207.00000	168,000	13.65	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		230.00000	279,000	13.65	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.81780	6.90890		13.66	0.00	0	750.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		296.00000	257,000	14.06	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		287.00000	339,000	14.06	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		318.00000	372,000	14.26	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		277.00000	240,000	14.26	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.32880	7.39580		10.23	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		164.00000	108,000	10.23	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		68.00000	79,000	10.23	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		131.00000	86,000	10.60	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		85.00000	107,000	10.60	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		200.00000	140,000	10.64	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		54.00000	61,000	10.64	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.43740	7.51060		12.05	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		236.00000	184,000	12.22	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		225.00000	247,000	12.22	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.73100	138.65500			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.07000	140.97600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	05/08/2010	GOVI		318.65900	315.08100		6.57	6,373,180.00	2	321.00	
GOVI	On	05/08/2010	GOVI	315.60	Call		38,473.00000	57,672,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		43,663.00000	27,082,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		323.99200	320.35400			0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	329.00	Put		86,460.00000	50,080,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	329.01	Put		86,560.00000	50,180,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000	0.00	0	0.00	
GOVI	On	04/11/2010	GOVI	328.99	Put		86,360.00000	49,980,000	0.00	0	0.00	
GVIX	On	01/01/2029	LIVE INDEX		110.00000	110.00000			0.00	0	0.00	
ILBI	On	05/08/2010	Index Future		377.89500	384.32300			11,336,850.00	3	500.00	
J153	On	31/08/2010	Interest Rate Swap		6.89407	6.89407		15.00	0.00	0	0.00	
J157	On	15/09/2015	Interest Rate Swap		8.82200	8.82200		15.00	0.00	0	0.00	
J186	On	21/12/2026	Interest Rate Swap		8.68300	8.68300		15.00	0.00	0	0.00	
J201	On	22/12/2014	Interest Rate Swap		8.65500	8.65500		15.00	0.00	0	0.00	
J203	On	15/09/2017	Interest Rate Swap		8.97500	8.97500		15.00	0.00	0	0.00	
J204	On	21/12/2018	Interest Rate Swap		8.96200	8.96200		15.00	0.00	0	0.00	
J207	On	15/01/2020	Interest Rate Swap		8.99700	8.99700		15.00	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.60500	6.62600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.57600	6.61500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54100	6.59600			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.52100	6.59400			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.52100	6.60700			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.52200	6.63000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.53200	6.64500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.76800	6.93200			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.10600	7.27900			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.47500	7.63400			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.78200	7.94200			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.94200	8.09400			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			309.54100	305.55600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			314.72200	310.67000			0.00	0	0.00
R155	On	06/05/2010	Bond Future			7.11500	7.13600		1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.05000	8.06100		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.18300	8.39700		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,027.00000	2,803,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		416.00000	202,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,272.00000	1,902,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		799.00000	439,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		2,929.00000	3,808,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		194.00000	82,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Put		1,389.00000	852,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		710.00000	1,163,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.21900	8.44700		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,514.00000	2,095,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,282.00000	856,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		1,634.00000	2,240,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,183.00000	782,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,400.00000	1,956,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,387.00000	936,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.26300	8.50700		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		734.00000	1,056,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		3,302.00000	2,600,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		796.00000	1,137,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		3,150.00000	2,467,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		676.00000	980,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		3,459.00000	2,739,000	3.98	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.97000	8.99100		9.25	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.03600	9.22300		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,342.00000	3,310,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,099.00000	1,359,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		672.00000	1,100,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,068.00000	3,788,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,242.00000	6,660,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		634.00000	344,000	10.19	0.00	0	1,300.00

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	10.00	Call		7,002.00000	8,553,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		308.00000	152,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.07700	9.26900		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,170.00000	4,091,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,340.00000	2,530,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,396.00000	4,355,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,120.00000	2,348,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		2,952.00000	3,836,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,569.00000	2,723,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		6,171.00000	4,983,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,398.00000	1,941,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.11800	9.31700		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,711.00000	3,467,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		5,552.00000	4,537,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		2,894.00000	3,683,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		5,279.00000	4,298,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,537.00000	3,262,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,836.00000	4,790,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.03000	8.04100		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.16000	8.38500		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,328.00000	3,067,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		131.00000	51,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.19400	8.43600		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,233.00000	1,722,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.50	Put		1,013.00000	665,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,327.00000	1,836,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		936.00000	608,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,142.00000	1,611,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,094.00000	726,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.23500	8.49400		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		593.00000	888,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		2,217.00000	1,665,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		645.00000	957,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		2,103.00000	1,568,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		543.00000	822,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2,334.00000	1,765,000	3.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.63500	8.65100		5.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.77700	8.97700		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,020.00000	2,750,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		655.00000	370,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.83100	9.04100		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,250.00000	2,909,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,233.00000	856,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,399.00000	3,080,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,141.00000	786,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,107.00000	2,744,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,332.00000	933,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.89100	9.11100		6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		905.00000	1,240,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,863.00000	3,146,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		979.00000	1,332,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,691.00000	2,992,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		836.00000	1,153,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		4,041.00000	3,306,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.71500	8.74100		6.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.85300	9.05200		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		1,913.00000	2,673,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		822.00000	469,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.90200	9.11000		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,345.00000	3,031,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,590.00000	1,139,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,501.00000	3,210,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,478.00000	1,051,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,195.00000	2,856,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,709.00000	1,233,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.95400	9.17100		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		922.00000	1,268,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		4,559.00000	3,748,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		999.00000	1,365,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		4,358.00000	3,568,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		850.00000	1,177,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,765.00000	3,935,000	6.91	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	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.17000	8.38900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,832.00000	2,408,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		92.00000	35,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.20900	8.44600		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		929.00000	1,301,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		783.00000	513,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,003.00000	1,390,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		723.00000	468,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		859.00000	1,215,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		848.00000	562,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.25800	8.51700		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		425.00000	643,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,733.00000	1,298,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		463.00000	694,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,643.00000	1,222,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		389.00000	595,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,824.00000	1,378,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.78500	8.83100		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.89900	9.09700		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,830.00000	3,732,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		545.00000	296,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		1,875.00000	2,623,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		998.00000	595,000	7.94	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	8.25	Put		5,172.00000	4,125,000	7.60	1,237,500.00	300	150.00
R207	On	05/08/2010	Bond Future	8.25	Call		109.00000	214,000	7.60	32,100.00	150	250.00
R207	On	04/11/2010	Bond Future			8.94300	9.14900		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,315.00000	3,005,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,746.00000	1,261,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,474.00000	3,189,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,625.00000	1,165,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,163.00000	2,828,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,875.00000	1,365,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.99000	9.20400		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,406.00000	1,859,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,968.00000	3,225,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,508.00000	1,982,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,783.00000	3,061,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,309.00000	1,741,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		4,159.00000	3,395,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.87500	8.90100		8.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.97200	9.16000		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,700.00000	3,542,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		700.00000	409,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.01800	9.21200		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,180.00000	2,822,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,957.00000	1,449,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,337.00000	3,005,000	8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		1,822.00000	1,340,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,030.00000	2,646,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,101.00000	1,566,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.06500	9.26600		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,363.00000	1,780,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		4,414.00000	3,659,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,464.00000	1,901,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		4,213.00000	3,478,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,268.00000	1,665,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		4,622.00000	3,847,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.92000	8.95100		12.00	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.94900	9.12400		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		792.00000	1,206,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,702.00000	2,778,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.97800	9.15800		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,101.00000	2,746,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,299.00000	2,577,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,271.00000	2,946,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,086.00000	2,394,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		1,941.00000	2,554,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,525.00000	2,771,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.00900	9.19300		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,835.00000	3,495,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		4,293.00000	3,564,000	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Call	3,006.00000	3,690,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put	4,081.00000	3,377,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call	2,671.00000	3,307,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put	4,514.00000	3,762,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			314.80600	311.26600		0.00	0	100.00
TRT1	On	04/11/2010	Index Future			320.07500	316.47600		0.00	0	0.00
Total for Derivatives :									165,449,599.90	16,822	786,502.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.16000	7.36000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.10500	8.30000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.97500	9.15000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.07000	8.28000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.68500	8.88000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.77000	8.96000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.05500	8.25000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.82000	9.00500		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	31/03/2021	Spot Bond			8.90500	9.08000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.90000	9.07000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										165,449,599.90	16,822	786,502.00