



Daily MTM Report

Daily summary for: 03/05/2010

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			7.48680	7.41020		14.11	5,600,126.40	748	259,765.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		6.00000	6,000	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		996.00000	919,000	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,740.00000	8,663,000	41.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,740.00000	6,663,000	39.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,260.00000	3,337,000	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,790.00000	8,713,000	41.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	39.41	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,790.00000	6,713,000	39.41	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,210.00000	3,287,000	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	41.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,890.00000	8,813,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,190.00000	9,113,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,390.00000	9,313,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,390.00000	7,313,000	40.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,390.00000	3,313,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,340.00000	9,263,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,340.00000	7,263,000	40.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,340.00000	3,263,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,660.00000	1,737,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,660.00000	2,737,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,290.00000	9,213,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,290.00000	7,213,000	40.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,090.00000	9,013,000	41.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,140.00000	9,063,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,040.00000	8,963,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,040.00000	6,963,000	39.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		137.00000	163,000	14.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		177.00000	126,000	14.28	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		962.00000	1,038,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,960.00000	2,037,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,960.00000	3,037,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,940.00000	8,863,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,940.00000	6,863,000	39.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,061.00000	1,137,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,060.00000	2,137,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,060.00000	3,137,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,840.00000	8,763,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		250.00000	297,000	14.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		90.00000	60,000	14.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,161.00000	1,237,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,160.00000	3,237,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,890.00000	6,813,000	39.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,390.00000	5,313,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		8.00000	8,000	17.72	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		898.00000	821,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		217.00000	260,000	14.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		107.00000	73,000	14.80	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,111.00000	1,187,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,110.00000	2,187,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,110.00000	3,187,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		5.00000	5,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,045.00000	968,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,342.00000	1,265,000	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,190.00000	7,113,000	40.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,140.00000	7,063,000	40.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,140.00000	4,063,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,090.00000	7,013,000	39.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,292.00000	1,215,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		718.00000	791,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		8.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,710.00000	1,787,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,710.00000	2,787,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		4.00000	4,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,094.00000	1,017,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		118.00000	137,000	14.11	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		208.00000	150,000	14.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,910.00000	1,987,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,910.00000	2,987,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,640.00000	5,563,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,640.00000	4,563,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,640.00000	3,563,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	4,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,144.00000	1,067,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		101.00000	116,000	14.34	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		241.00000	179,000	14.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		864.00000	938,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		4.00000	1,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,860.00000	1,937,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,860.00000	2,937,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,690.00000	5,613,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,690.00000	4,613,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,690.00000	3,613,000	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	3,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,193.00000	1,116,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		815.00000	889,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		5.00000	2,000	17.24	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,810.00000	1,887,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,810.00000	2,887,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,740.00000	5,663,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,740.00000	3,663,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	3,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,243.00000	1,166,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		766.00000	840,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		6.00000	3,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,760.00000	1,837,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,760.00000	2,837,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,890.00000	5,813,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,890.00000	4,813,000	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,890.00000	3,813,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,392.00000	1,315,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		45.00000	50,000	15.46	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		435.00000	363,000	15.46	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		624.00000	694,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		14.00000	7,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,610.00000	1,687,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,610.00000	2,687,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		38.00000	42,000	15.69	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		478.00000	405,000	15.69	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		577.00000	646,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		17.00000	9,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,560.00000	1,637,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,560.00000	2,637,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,990.00000	5,913,000	37.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,990.00000	3,913,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,491.00000	1,414,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		32.00000	35,000	15.91	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		522.00000	448,000	15.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		532.00000	599,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		22.00000	12,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,510.00000	1,587,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,510.00000	2,587,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,090.00000	6,013,000	38.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,090.00000	4,013,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,290.00000	6,213,000	38.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,290.00000	5,213,000	36.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,290.00000	4,213,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,290.00000	3,213,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,240.00000	6,163,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,240.00000	5,163,000	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,240.00000	4,163,000	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		322.00000	376,000	15.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		62.00000	39,000	15.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,261.00000	1,337,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,260.00000	2,337,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,190.00000	6,113,000	38.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,190.00000	4,113,000	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,190.00000	3,113,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,691.00000	1,614,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		17.00000	17,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		707.00000	630,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		361.00000	418,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		51.00000	31,000	15.50	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,310.00000	1,387,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,310.00000	2,387,000	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,040.00000	5,963,000	38.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,040.00000	3,963,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		27.00000	29,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		567.00000	492,000	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		487.00000	552,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		27.00000	15,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,460.00000	1,537,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,460.00000	2,537,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,940.00000	5,863,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,940.00000	4,863,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,940.00000	3,863,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,541.00000	1,464,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,441.00000	1,364,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,590.00000	5,513,000	37.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,590.00000	4,513,000	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,591.00000	1,514,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		444.00000	506,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		34.00000	19,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,410.00000	1,487,000	19.62	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		0.00000	0,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,790.00000	5,713,000	37.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,790.00000	3,713,000	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	21.78	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,791.00000	1,713,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		285.00000	335,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		75.00000	48,000	15.15	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,211.00000	1,287,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,210.00000	2,287,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,440.00000	4,363,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,840.00000	1,763,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,641.00000	1,564,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		187.00000	225,000	14.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		127.00000	88,000	14.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,090.00000	8,013,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,590.00000	6,513,000	39.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,090.00000	5,013,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,590.00000	3,513,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		913.00000	988,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		3.00000	1,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,410.00000	2,487,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,910.00000	3,987,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,340.00000	8,263,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,840.00000	6,763,000	39.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,840.00000	3,763,000	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		10.00000	10,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		850.00000	773,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		671.00000	742,000	16.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		11.00000	5,000	16.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,160.00000	2,237,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,660.00000	3,737,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	22.23	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	14/06/2010	Foreign Exchange Future	9.30	Put		1,890.00000	1,813,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		86.00000	99,000	14.56	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		276.00000	212,000	14.56	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,840.00000	4,763,000	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.05	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,490.00000	4,413,000	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	21.55	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,741.00000	1,664,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,940.00000	1,863,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		74.00000	84,000	14.79	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		314.00000	247,000	14.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,790.00000	4,713,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,190.00000	2,113,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,090.00000	2,013,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		63.00000	71,000	15.01	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		353.00000	284,000	15.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,240.00000	2,163,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,140.00000	2,063,000	23.41	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	9.45	Call		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,040.00000	1,963,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		53.00000	59,000	15.24	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		393.00000	322,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,140.00000	5,063,000	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		14.00000	14,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		754.00000	677,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,340.00000	5,263,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,240.00000	3,163,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,140.00000	3,063,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,040.00000	2,963,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		7.00000	7,000	17.94	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		947.00000	870,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,190.00000	5,113,000	36.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,090.00000	3,013,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,990.00000	2,913,000	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		12.00000	12,000	17.27	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		802.00000	725,000	17.27	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,040.00000	4,963,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,940.00000	2,863,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,840.00000	2,763,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,740.00000	2,663,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,640.00000	2,563,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,540.00000	2,463,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,440.00000	2,363,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,340.00000	2,263,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		20.00000	20,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		660.00000	583,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	35.54	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,740.00000	4,663,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	22.68	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,990.00000	1,913,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,990.00000	4,913,000	36.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,890.00000	2,813,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,790.00000	2,713,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,690.00000	2,613,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,490.00000	2,413,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,390.00000	2,313,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,290.00000	2,213,000	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		23.00000	24,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		613.00000	537,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,590.00000	2,513,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,290.00000	8,213,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,710.00000	3,787,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,340.00000	6,263,000	38.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,340.00000	4,263,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,390.00000	8,313,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,390.00000	6,313,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,390.00000	4,313,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,610.00000	3,687,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,540.00000	8,463,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,540.00000	6,463,000	38.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,540.00000	4,463,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,460.00000	3,537,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,440.00000	8,363,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,440.00000	6,363,000	38.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,560.00000	3,637,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,090.00000	10,013,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,490.00000	8,413,000	41.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,490.00000	6,413,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,510.00000	3,587,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,590.00000	8,513,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,410.00000	3,487,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,640.00000	8,563,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,640.00000	6,563,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		401.00000	462,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		41.00000	25,000	15.67	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,360.00000	1,437,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,360.00000	2,437,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,360.00000	3,437,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,190.00000	8,113,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,810.00000	3,887,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,240.00000	8,163,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,760.00000	3,837,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,690.00000	8,613,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,690.00000	6,613,000	39.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,310.00000	3,387,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		159.00000	193,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		149.00000	106,000	14.46	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.60140	7.52380		14.74	250,846.20	33	25,185.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,326.00000	8,249,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,326.00000	6,249,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,327.00000	4,250,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		15.00000	15,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,341.00000	2,264,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		723.00000	783,000	13.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		49.00000	32,000	13.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,677.00000	1,754,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,674.00000	2,752,000	23.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,674.00000	3,751,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,276.00000	8,199,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,276.00000	6,199,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,277.00000	4,200,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		16.00000	17,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,292.00000	2,216,000	23.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		190.00000	200,000	15.57	0.00	0	2,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		466.00000	399,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		765.00000	827,000	13.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		41.00000	26,000	13.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,727.00000	1,803,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,724.00000	2,802,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,724.00000	3,801,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		177.00000	186,000	15.78	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		503.00000	435,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,376.00000	8,299,000	33.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,376.00000	6,299,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,377.00000	4,300,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		14.00000	14,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,390.00000	2,313,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		165.00000	172,000	15.99	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		541.00000	471,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		682.00000	740,000	14.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		58.00000	39,000	14.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,627.00000	1,704,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,624.00000	2,702,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,624.00000	3,701,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,426.00000	8,349,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,426.00000	6,349,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,427.00000	4,350,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		13.00000	13,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,439.00000	2,362,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		154.00000	160,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		580.00000	509,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		642.00000	698,000	14.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		68.00000	47,000	14.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,578.00000	1,654,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,574.00000	2,652,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,574.00000	3,651,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,526.00000	8,449,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,526.00000	6,449,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,527.00000	4,449,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		11.00000	11,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,537.00000	2,460,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		134.00000	138,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		660.00000	587,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		566.00000	617,000	14.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		92.00000	66,000	14.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,478.00000	1,555,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,474.00000	2,552,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	22.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,474.00000	3,551,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,576.00000	8,499,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,576.00000	6,499,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,577.00000	4,499,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		10.00000	10,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,586.00000	2,509,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		125.00000	129,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		701.00000	628,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		530.00000	578,000	14.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		106.00000	77,000	14.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,429.00000	1,505,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,424.00000	2,502,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,424.00000	3,501,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,626.00000	8,549,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,626.00000	6,549,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	25.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,627.00000	4,549,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		9.00000	9,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,635.00000	2,558,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		117.00000	120,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		743.00000	669,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		495.00000	541,000	14.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		121.00000	90,000	14.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,379.00000	1,455,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	4,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,374.00000	2,452,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,374.00000	3,451,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,776.00000	8,699,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,776.00000	6,699,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,776.00000	4,699,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		7.00000	7,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,783.00000	2,706,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		399.00000	437,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		175.00000	136,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,232.00000	1,307,000	15.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	6,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,225.00000	2,302,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,224.00000	3,301,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,726.00000	8,649,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,726.00000	6,649,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,726.00000	4,649,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		8.00000	8,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,734.00000	2,657,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		102.00000	104,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		828.00000	753,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		430.00000	470,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		156.00000	119,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,281.00000	1,356,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	5,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,275.00000	2,352,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,274.00000	3,351,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,876.00000	8,799,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,876.00000	6,799,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,876.00000	4,799,000	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		6.00000	6,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,882.00000	2,805,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		84.00000	85,000	18.06	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		960.00000	884,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		343.00000	375,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		219.00000	174,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,133.00000	1,208,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	7,000	14.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,125.00000	2,202,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,124.00000	3,201,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		96.00000	97,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		872.00000	796,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,176.00000	8,099,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,176.00000	6,099,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,177.00000	4,100,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		19.00000	19,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,195.00000	2,118,000	23.11	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	13/09/2010	Foreign Exchange Future	7.70	Call		219.00000	233,000	15.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		395.00000	332,000	15.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		852.00000	918,000	13.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		28.00000	17,000	13.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,826.00000	1,903,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,824.00000	2,902,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,824.00000	3,901,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,226.00000	8,149,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,226.00000	6,149,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,227.00000	4,150,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		18.00000	18,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,244.00000	2,167,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		204.00000	216,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		430.00000	365,000	15.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		808.00000	873,000	13.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		34.00000	22,000	13.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,776.00000	1,853,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,774.00000	2,852,000	23.77	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	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,774.00000	3,851,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,476.00000	8,399,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,476.00000	6,399,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,477.00000	4,400,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		12.00000	12,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,488.00000	2,411,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		143.00000	149,000	16.40	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		619.00000	548,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		603.00000	657,000	14.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		79.00000	56,000	14.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,528.00000	1,604,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,524.00000	2,602,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,524.00000	3,601,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,676.00000	8,599,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,676.00000	6,599,000	29.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,676.00000	4,599,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		8.00000	8,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,684.00000	2,607,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		109.00000	112,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		785.00000	711,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		462.00000	505,000	14.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		138.00000	104,000	14.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,330.00000	1,406,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	5,000	16.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,325.00000	2,402,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,324.00000	3,401,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,826.00000	8,749,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,826.00000	6,749,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,826.00000	4,749,000	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		7.00000	7,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,833.00000	2,756,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		90.00000	91,000	17.86	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		916.00000	840,000	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		370.00000	405,000	14.48	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		196.00000	154,000	14.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,182.00000	1,258,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	7,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,175.00000	2,252,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,174.00000	3,251,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		31.00000	30,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,807.00000	1,729,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		36.00000	35,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,662.00000	1,584,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,096.00000	1,019,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		70.00000	70,000	18.69	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,235.00000	1,157,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		59.00000	58,000	19.31	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		38.00000	37,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,614.00000	1,536,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		42.00000	41,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,518.00000	1,440,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		66.00000	65,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,142.00000	1,064,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		329.00000	269,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		253.00000	270,000	14.74	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		236.00000	251,000	14.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		362.00000	300,000	14.95	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			7.71540	7.63730		15.31	154,308.00	20	7,487.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,313.00000	8,235,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,314.00000	6,236,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		13.00000	12,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,326.00000	4,247,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		54.00000	54,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,367.00000	2,289,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		278.00000	289,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		591.00000	524,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		790.00000	843,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		103.00000	78,000	14.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,699.00000	1,774,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		12.00000	9,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,689.00000	2,767,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,688.00000	3,766,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		158.00000	161,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,071.00000	996,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,363.00000	8,285,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,364.00000	6,286,000	25.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	12,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,375.00000	4,297,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		52.00000	52,000	22.93	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,415.00000	2,337,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		753.00000	804,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		116.00000	89,000	14.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,650.00000	1,725,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		13.00000	10,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,639.00000	2,717,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,638.00000	3,716,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,413.00000	8,335,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,414.00000	6,336,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	11,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,424.00000	4,346,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		50.00000	50,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,463.00000	2,385,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		251.00000	261,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		664.00000	596,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		717.00000	766,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		130.00000	101,000	14.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,601.00000	1,676,000	16.66	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		14.00000	11,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,589.00000	2,667,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,588.00000	3,666,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,463.00000	8,385,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,464.00000	6,386,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	10,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,473.00000	4,395,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		49.00000	48,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,512.00000	2,433,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		239.00000	248,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		702.00000	633,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		682.00000	729,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		145.00000	114,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,553.00000	1,627,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		16.00000	12,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,540.00000	2,617,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,538.00000	3,616,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		264.00000	275,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		627.00000	560,000	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,513.00000	8,435,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,514.00000	6,436,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		10.00000	10,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,523.00000	4,445,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		47.00000	46,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,560.00000	2,481,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		228.00000	236,000	16.88	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		741.00000	671,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		649.00000	694,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		162.00000	129,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,504.00000	1,578,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		17.00000	13,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,490.00000	2,567,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,488.00000	3,566,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,563.00000	8,485,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,564.00000	6,486,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	9,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,572.00000	4,494,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		45.00000	45,000	23.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,608.00000	2,530,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		217.00000	225,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		780.00000	710,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		617.00000	659,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		180.00000	144,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,456.00000	1,530,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		19.00000	15,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,440.00000	2,518,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,438.00000	3,516,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,613.00000	8,535,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,614.00000	6,536,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		9.00000	8,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,622.00000	4,543,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		43.00000	43,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,656.00000	2,578,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		207.00000	214,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		820.00000	749,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		585.00000	625,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		198.00000	160,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,408.00000	1,481,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		21.00000	16,000	15.84	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	5.25	Call		2,390.00000	2,468,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,388.00000	3,466,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,813.00000	8,735,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,814.00000	6,736,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	7,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,820.00000	4,742,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		38.00000	37,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,851.00000	2,772,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		172.00000	177,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		985.00000	912,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		472.00000	503,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		285.00000	238,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,217.00000	1,288,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		30.00000	23,000	15.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,192.00000	2,269,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	4,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,188.00000	3,266,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,763.00000	8,685,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.34	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	14.40	Put		6,764.00000	6,686,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	7,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,770.00000	4,692,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		39.00000	38,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,802.00000	2,723,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		180.00000	185,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		943.00000	870,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		499.00000	532,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		262.00000	217,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,265.00000	1,336,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		28.00000	21,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,241.00000	2,319,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,238.00000	3,316,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		151.00000	154,000	18.45	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,114.00000	1,039,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,863.00000	8,785,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,864.00000	6,786,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	6,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,869.00000	4,791,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		36.00000	36,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,899.00000	2,821,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		165.00000	169,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,028.00000	954,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		447.00000	475,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		310.00000	260,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,171.00000	1,241,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		34.00000	26,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,142.00000	2,219,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	4,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,138.00000	3,216,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		198.00000	204,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		861.00000	789,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,213.00000	8,135,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,214.00000	6,136,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	14,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,227.00000	4,149,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		59.00000	59,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,272.00000	2,194,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		307.00000	321,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		520.00000	456,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		866.00000	924,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		79.00000	59,000	14.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,796.00000	1,873,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		9.00000	8,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,789.00000	2,867,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,787.00000	3,865,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,263.00000	8,185,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,264.00000	6,186,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	13,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,276.00000	4,198,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		57.00000	57,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,320.00000	2,242,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		292.00000	305,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		555.00000	490,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		827.00000	883,000	14.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		90.00000	68,000	14.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,747.00000	1,824,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		10.00000	9,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,739.00000	2,817,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,737.00000	3,816,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,663.00000	8,585,000	28.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,664.00000	6,586,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		8.00000	8,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,671.00000	4,593,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		42.00000	41,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,705.00000	2,626,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		555.00000	593,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		218.00000	178,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,360.00000	1,433,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		23.00000	18,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,341.00000	2,418,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,338.00000	3,416,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,713.00000	8,635,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,714.00000	6,636,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		8.00000	7,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,721.00000	4,642,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		40.00000	40,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,753.00000	2,675,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		189.00000	194,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		902.00000	829,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		526.00000	562,000	14.84	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	7.35	Put		239.00000	197,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,312.00000	1,384,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		25.00000	19,000	15.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,291.00000	2,368,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,288.00000	3,366,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,414.00000	7,336,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,416.00000	5,338,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		25.00000	25,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,438.00000	3,360,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		105.00000	105,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,518.00000	1,440,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,587.00000	4,665,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,564.00000	1,486,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		101.00000	101,000	20.19	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		76.00000	76,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,939.00000	1,861,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		94.00000	94,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,657.00000	1,579,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		74.00000	74,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,987.00000	1,909,000	21.76	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	13/12/2010	Foreign Exchange Future	7.80	Call		323.00000	339,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		486.00000	424,000	15.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.82910	7.75080		15.75	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		383.00000	417,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		632.00000	588,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		364.00000	397,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		663.00000	618,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		403.00000	409,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		602.00000	530,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		998.00000	944,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		249.00000	273,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,818.00000	2,759,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		69.00000	88,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.94440	7.86580		16.21	0.00	0	75.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		751.00000	772,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		335.00000	278,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		722.00000	741,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		356.00000	297,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		781.00000	804,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		315.00000	260,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.40270	11.34010		13.34	8,894,106.00	780	31,666.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,710.00000	10,647,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.24	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	14/06/2010	Foreign Exchange Future	20.05	Put		8,710.00000	8,647,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,010.00000	10,947,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,010.00000	8,947,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,510.00000	10,447,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,510.00000	8,447,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,510.00000	6,447,000	37.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,510.00000	4,447,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,360.00000	10,297,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,360.00000	8,297,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,360.00000	6,297,000	36.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,360.00000	4,297,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,260.00000	10,197,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,260.00000	8,197,000	40.24	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	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,262.00000	2,199,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		13.00000	13,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,273.00000	1,210,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		762.00000	820,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		22.00000	17,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,741.00000	1,804,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,060.00000	9,997,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,060.00000	7,997,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,110.00000	10,047,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,110.00000	8,047,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		18.00000	19,000	16.95	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,128.00000	1,066,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		168.00000	186,000	13.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		278.00000	233,000	13.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		902.00000	962,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		12.00000	9,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,891.00000	1,954,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.24	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	14/06/2010	Foreign Exchange Future	21.90	Put		10,560.00000	10,497,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,560.00000	6,497,000	37.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,560.00000	4,497,000	29.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,760.00000	10,697,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,760.00000	8,697,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,760.00000	6,697,000	37.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,910.00000	10,847,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,910.00000	8,847,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		28.00000	30,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		938.00000	877,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		261.00000	293,000	13.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		171.00000	140,000	13.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,096.00000	1,158,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		6.00000	5,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,960.00000	10,897,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,960.00000	8,897,000	40.24	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	14/06/2010	Foreign Exchange Future	11.30	Call		234.00000	263,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		194.00000	160,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,047.00000	1,109,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		7.00000	6,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,860.00000	10,797,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,860.00000	8,797,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,861.00000	2,798,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		4.00000	4,000	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,864.00000	1,801,000	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		32.00000	33,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		892.00000	830,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		291.00000	326,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		151.00000	123,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,145.00000	1,207,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	4,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,810.00000	10,747,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,810.00000	6,747,000	37.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,810.00000	4,747,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.24	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	14/06/2010	Foreign Exchange Future	22.00	Put		10,660.00000	10,597,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,660.00000	8,597,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,610.00000	10,547,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,610.00000	8,547,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,610.00000	6,547,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,610.00000	4,547,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,460.00000	10,397,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,460.00000	8,397,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,460.00000	6,397,000	37.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,460.00000	4,397,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		78.00000	85,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		538.00000	482,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		585.00000	638,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		45.00000	35,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,542.00000	1,605,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	18.67	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	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,410.00000	10,347,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,410.00000	8,347,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,310.00000	10,247,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,310.00000	8,247,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	2,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,312.00000	2,249,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		109.00000	119,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		419.00000	366,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		716.00000	773,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		26.00000	20,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,210.00000	10,147,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,210.00000	8,147,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,710.00000	6,647,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,710.00000	5,647,000	34.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,710.00000	4,647,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.11	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	14/06/2010	Foreign Exchange Future	15.05	Put		3,710.00000	3,647,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,212.00000	2,149,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		15.00000	15,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,225.00000	1,162,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		136.00000	149,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		346.00000	296,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		808.00000	867,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		18.00000	14,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,791.00000	1,854,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,911.00000	2,848,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,260.00000	7,197,000	38.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,260.00000	5,197,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,260.00000	4,197,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		40.00000	42,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		800.00000	739,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		355.00000	396,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		115.00000	93,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,160.00000	7,097,000	38.43	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	14/06/2010	Foreign Exchange Future	13.00	Call		6.00000	6,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,666.00000	1,603,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		50.00000	53,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		710.00000	650,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		426.00000	472,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		86.00000	69,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,343.00000	1,406,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	3,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,860.00000	6,797,000	37.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,860.00000	5,797,000	35.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,860.00000	4,797,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,860.00000	3,797,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,362.00000	2,299,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		11.00000	11,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,371.00000	1,308,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		97.00000	107,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		457.00000	404,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		672.00000	728,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		32.00000	25,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,642.00000	1,704,000	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	1,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		70.00000	75,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		580.00000	522,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		544.00000	595,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		54.00000	42,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,492.00000	1,555,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	2,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,310.00000	6,247,000	36.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	32.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,310.00000	5,247,000	32.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		4.00000	4,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,814.00000	1,751,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		35.00000	37,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		845.00000	784,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,195.00000	1,257,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		5.00000	4,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,210.00000	7,147,000	38.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,210.00000	5,147,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,210.00000	4,147,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,711.00000	2,648,000	22.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		5.00000	5,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,715.00000	1,652,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		44.00000	47,000	15.57	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		754.00000	694,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		390.00000	433,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		100.00000	80,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,294.00000	1,356,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	3,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,110.00000	7,047,000	38.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,110.00000	6,047,000	36.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,110.00000	5,047,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,110.00000	4,047,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		6.00000	6,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,616.00000	1,553,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		55.00000	60,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		665.00000	607,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		464.00000	512,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		74.00000	59,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,393.00000	1,455,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	2,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		7.00000	7,000	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,567.00000	1,504,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		62.00000	67,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		622.00000	564,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,443.00000	1,505,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	2,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,910.00000	6,847,000	37.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,910.00000	5,847,000	35.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,910.00000	4,847,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,910.00000	3,847,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		10.00000	10,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,420.00000	1,357,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		87.00000	95,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		497.00000	442,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		628.00000	683,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		38.00000	30,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,592.00000	1,654,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	1,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	1,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,412.00000	2,348,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,660.00000	6,597,000	37.43	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	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,660.00000	5,597,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,660.00000	4,597,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,660.00000	3,597,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	2,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,113.00000	2,049,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,410.00000	6,347,000	36.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,410.00000	5,347,000	33.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,410.00000	4,347,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,410.00000	3,347,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		4.00000	4,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,914.00000	1,851,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,210.00000	6,147,000	36.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		208.00000	234,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		218.00000	181,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		998.00000	1,059,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		8.00000	6,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,991.00000	2,053,000	21.24	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	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,060.00000	5,997,000	36.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,060.00000	4,997,000	31.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.79	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,061.00000	2,998,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		187.00000	207,000	13.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		247.00000	204,000	13.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		949.00000	1,010,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		9.00000	7,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,160.00000	5,097,000	32.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,160.00000	4,097,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,161.00000	3,098,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,162.00000	2,099,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		16.00000	17,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,176.00000	1,114,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		151.00000	167,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		311.00000	264,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		854.00000	914,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		14.00000	11,000	14.82	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	9.50	Call		1,841.00000	1,904,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,560.00000	8,497,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,060.00000	6,997,000	38.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	34.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,560.00000	5,497,000	34.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,060.00000	3,997,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,561.00000	2,498,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		20.00000	21,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,080.00000	1,018,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		503.00000	553,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		63.00000	50,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,941.00000	2,003,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,440.00000	3,503,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,661.00000	2,598,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,810.00000	8,747,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,310.00000	7,247,000	38.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,810.00000	5,747,000	35.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,310.00000	4,247,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,811.00000	2,748,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		12.00000	12,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,322.00000	1,259,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		322.00000	360,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		132.00000	107,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,692.00000	1,754,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	1,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,190.00000	3,253,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,260.00000	9,197,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,760.00000	7,697,000	39.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,260.00000	6,197,000	36.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,760.00000	4,697,000	30.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,261.00000	3,197,000	24.50	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	14/06/2010	Foreign Exchange Future	13.10	Call		5.00000	5,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,765.00000	1,702,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		122.00000	134,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		382.00000	331,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,244.00000	1,306,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		4.00000	3,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,740.00000	2,803,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,960.00000	6,897,000	38.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,960.00000	5,897,000	35.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,960.00000	4,897,000	31.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,960.00000	3,897,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,961.00000	2,898,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,461.00000	2,398,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		3.00000	3,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,963.00000	1,900,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		9.00000	9,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,469.00000	1,406,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		25.00000	26,000	16.43	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	14/06/2010	Foreign Exchange Future	12.30	Put		985.00000	923,000	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,761.00000	2,698,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	38.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,010.00000	6,947,000	38.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,010.00000	5,947,000	36.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,010.00000	4,947,000	31.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,010.00000	3,947,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,511.00000	2,448,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		3.00000	3,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,013.00000	1,950,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		8.00000	8,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,518.00000	1,455,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		23.00000	24,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,033.00000	971,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,611.00000	2,548,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.42	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,160.00000	6,097,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	20.21	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,063.00000	2,000,000	20.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,011.00000	2,948,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,460.00000	9,397,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	39.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,460.00000	7,397,000	39.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,460.00000	5,397,000	33.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,460.00000	3,397,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,540.00000	2,603,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,360.00000	9,297,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,360.00000	7,297,000	38.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,360.00000	5,297,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,360.00000	3,297,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,640.00000	2,703,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,410.00000	9,347,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,410.00000	7,347,000	38.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,590.00000	2,653,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,660.00000	9,597,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,660.00000	7,597,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,340.00000	2,403,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,760.00000	9,697,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	34.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,760.00000	5,697,000	34.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,760.00000	3,697,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,240.00000	2,303,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,710.00000	9,647,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	39.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,710.00000	7,647,000	39.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,290.00000	2,353,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,810.00000	9,747,000	40.24	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	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,810.00000	7,747,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,810.00000	3,747,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,190.00000	2,253,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,960.00000	9,897,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	40.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,960.00000	7,897,000	40.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,041.00000	2,103,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,010.00000	9,947,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,010.00000	7,947,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,910.00000	9,847,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,910.00000	7,847,000	39.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,091.00000	2,153,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,210.00000	9,147,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	24.32	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	14.55	Put		3,211.00000	3,147,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,790.00000	2,853,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,141.00000	2,203,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,140.00000	3,203,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,290.00000	3,353,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,090.00000	3,153,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,510.00000	9,447,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	39.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,510.00000	7,447,000	39.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,510.00000	5,447,000	33.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,510.00000	3,447,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,490.00000	2,553,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,310.00000	9,247,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,310.00000	3,247,000	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,690.00000	2,753,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,990.00000	3,053,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,060.00000	8,997,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,940.00000	3,003,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,560.00000	9,497,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	39.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,560.00000	7,497,000	39.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,560.00000	3,497,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,440.00000	2,503,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,160.00000	10,097,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,160.00000	8,097,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,610.00000	9,547,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,610.00000	7,547,000	39.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	34.23	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	14/06/2010	Foreign Exchange Future	16.95	Put		5,610.00000	5,547,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,610.00000	3,547,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,390.00000	2,453,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,860.00000	9,797,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,860.00000	7,797,000	39.84	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.57320	11.50980		14.27	23,146.40	2	2,052.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		118.00000	126,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,408.00000	1,353,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		134.00000	143,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,324.00000	1,270,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		126.00000	135,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,366.00000	1,312,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.74250	11.67930		14.85	0.00	0	115.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07920	0.07880		18.84	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		168.00000	167,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		288.00000	247,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		21.00000	17,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,141.00000	1,097,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		890.00000	927,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		10.00000	7,000	20.00	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	13/09/2010			0.08050	0.08010		23.95	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		310.00000	304,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		590.00000	544,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010			9.86290	9.85760		12.76	394,516.00	40	27,123.00
€ / R	On	14/06/2010	12.10	Call		1.00000	0,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,243.00000	2,237,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		1.00000	1,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		2,043.00000	2,038,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Put		2,143.00000	2,138,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Put		9,442.00000	9,437,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Call		0.00000	0,000	34.82	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Put		7,442.00000	7,437,000	34.82	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Put		5,442.00000	5,437,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Call		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Put		3,442.00000	3,437,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	11.30	Call		3.00000	3,000	17.84	0.00	0	25.00
€ / R	On	14/06/2010	11.30	Put		1,445.00000	1,440,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	10.30	Call		54.00000	50,000	14.34	0.00	0	20.00
€ / R	On	14/06/2010	10.30	Put		496.00000	487,000	14.34	0.00	0	271.00
€ / R	On	14/06/2010	9.30	Call		585.00000	588,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	9.30	Put		27.00000	25,000	14.20	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	14/06/2010	Foreign Exchange Future	8.30	Call		1,558.00000	1,563,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,558.00000	2,563,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,742.00000	9,737,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,742.00000	7,737,000	35.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,742.00000	5,737,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,742.00000	3,737,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	1,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,744.00000	1,738,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		23.00000	20,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		765.00000	757,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		340.00000	338,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		82.00000	75,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,259.00000	1,264,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,258.00000	2,263,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,842.00000	9,837,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.39	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	17.70	Put		7,842.00000	7,837,000	35.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,842.00000	5,837,000	32.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,842.00000	3,837,000	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,843.00000	1,838,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		17.00000	15,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		859.00000	852,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		271.00000	267,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		113.00000	104,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,160.00000	1,165,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,158.00000	2,163,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,492.00000	9,487,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,492.00000	7,487,000	34.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,492.00000	5,487,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,492.00000	3,487,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	2,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,495.00000	1,489,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		47.00000	43,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		539.00000	530,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		541.00000	543,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		33.00000	30,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,508.00000	1,513,000	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,508.00000	2,513,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,542.00000	9,537,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,542.00000	7,537,000	34.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,542.00000	5,537,000	31.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,542.00000	3,537,000	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	2,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,545.00000	1,539,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		41.00000	37,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		583.00000	574,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		498.00000	500,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		40.00000	37,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,458.00000	1,463,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,458.00000	2,463,000	20.10	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	7.40	Put		0.00000	0,000	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,692.00000	9,687,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,692.00000	7,687,000	35.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,692.00000	5,687,000	32.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,692.00000	3,687,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	1,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,694.00000	1,688,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		27.00000	24,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		719.00000	711,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		377.00000	376,000	13.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		69.00000	63,000	13.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,309.00000	1,314,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,308.00000	2,313,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,592.00000	9,587,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,592.00000	7,587,000	35.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,592.00000	5,587,000	32.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	27.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,592.00000	3,587,000	27.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,594.00000	1,589,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		36.00000	32,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		628.00000	619,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		456.00000	457,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		48.00000	44,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,408.00000	1,413,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,408.00000	2,413,000	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,642.00000	9,637,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,642.00000	7,637,000	35.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,642.00000	5,637,000	32.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,642.00000	3,637,000	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,644.00000	1,639,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		31.00000	28,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		673.00000	665,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		416.00000	416,000	13.67	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	14/06/2010	Foreign Exchange Future	9.50	Put		58.00000	53,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,358.00000	1,364,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,358.00000	2,363,000	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,992.00000	9,987,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,992.00000	7,987,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,992.00000	5,987,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,992.00000	3,987,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,993.00000	1,988,000	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		11.00000	10,000	16.27	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,003.00000	997,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		182.00000	177,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		174.00000	164,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,011.00000	1,016,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,008.00000	2,013,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,942.00000	9,937,000	35.60	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	17.80	Call		0.00000	0,000	35.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,942.00000	7,937,000	35.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,942.00000	5,937,000	32.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,942.00000	3,937,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,943.00000	1,938,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		13.00000	11,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		955.00000	948,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		209.00000	205,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		151.00000	142,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,061.00000	1,066,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,058.00000	2,063,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,042.00000	10,037,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,042.00000	8,037,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,042.00000	6,037,000	32.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,042.00000	4,037,000	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		10.00000	8,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,052.00000	1,045,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		161.00000	155,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		203.00000	192,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		962.00000	967,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,958.00000	1,963,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,092.00000	10,087,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,092.00000	8,087,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,092.00000	6,087,000	32.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,092.00000	4,087,000	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,093.00000	2,088,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		9.00000	7,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,101.00000	1,094,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		141.00000	136,000	13.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		233.00000	223,000	13.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		913.00000	918,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	5,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,908.00000	1,913,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.45	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	19.75	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,892.00000	9,887,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,892.00000	7,887,000	35.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,892.00000	5,887,000	32.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,892.00000	3,887,000	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,893.00000	1,888,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		15.00000	13,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		907.00000	900,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		239.00000	235,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		131.00000	122,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,110.00000	1,115,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,108.00000	2,113,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,142.00000	10,137,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,142.00000	8,137,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,142.00000	6,137,000	32.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.35	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	14.00	Put		4,142.00000	4,137,000	29.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		8.00000	6,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,150.00000	1,143,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		124.00000	118,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		266.00000	255,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		865.00000	870,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	7,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,858.00000	1,863,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,292.00000	10,287,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,292.00000	8,287,000	35.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,292.00000	6,287,000	33.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,292.00000	4,287,000	29.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	21.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,293.00000	2,287,000	21.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	4,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,297.00000	1,291,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		83.00000	77,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		375.00000	364,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		722.00000	726,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	13,000	14.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,708.00000	1,713,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.01470	10.00950		13.49	2,002,940.00	200	4,908.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		50.00000	48,000	18.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,705.00000	1,698,000	18.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		262.00000	258,000	14.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		453.00000	443,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.16670	10.16060		13.94	0.00	0	2,020.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,039.00000	10,033,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,040.00000	8,034,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,042.00000	6,036,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		25.00000	24,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,064.00000	4,057,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		95.00000	93,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,134.00000	2,126,000	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		189.00000	186,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,228.00000	1,219,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		434.00000	431,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		473.00000	464,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,039.00000	1,043,000	12.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		78.00000	76,000	12.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,974.00000	1,980,000	14.88	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	8.20	Put		13.00000	13,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		105.00000	103,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,994.00000	1,986,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,089.00000	10,083,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,090.00000	8,084,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,092.00000	6,086,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		24.00000	23,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,113.00000	4,106,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		92.00000	89,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,181.00000	2,172,000	19.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		182.00000	179,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,271.00000	1,262,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		415.00000	412,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		504.00000	495,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,000.00000	1,003,000	12.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		89.00000	86,000	12.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,925.00000	1,932,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	15,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,789.00000	10,783,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,790.00000	8,783,000	24.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,791.00000	6,785,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		11.00000	11,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,800.00000	4,794,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		55.00000	54,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,844.00000	2,837,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		112.00000	109,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,901.00000	1,892,000	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		230.00000	227,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,019.00000	1,010,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		547.00000	545,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		336.00000	328,000	13.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,260.00000	1,265,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	48,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,689.00000	10,683,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,690.00000	8,684,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,691.00000	6,685,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		13.00000	12,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,702.00000	4,695,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		59.00000	57,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,748.00000	2,740,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		119.00000	117,000	18.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,808.00000	1,800,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		249.00000	246,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		938.00000	929,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		600.00000	599,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		289.00000	282,000	13.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,353.00000	1,358,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		42.00000	41,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,839.00000	9,833,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,840.00000	7,834,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	3,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,843.00000	5,836,000	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		29.00000	27,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,868.00000	3,860,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		108.00000	106,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,947.00000	1,939,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		221.00000	218,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,060.00000	1,051,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		522.00000	520,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		361.00000	353,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,215.00000	1,219,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		54.00000	52,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,171.00000	2,177,000	15.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	10,000	15.57	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	20.10	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,939.00000	9,933,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,940.00000	7,934,000	24.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,942.00000	5,936,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		27.00000	26,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,966.00000	3,959,000	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		102.00000	99,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,041.00000	2,032,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		204.00000	201,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,143.00000	1,134,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		475.00000	473,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		414.00000	406,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,124.00000	1,128,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		63.00000	61,000	12.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,072.00000	2,078,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	11,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,239.00000	10,233,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,240.00000	8,234,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	2,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,242.00000	6,235,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		20.00000	20,000	22.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,259.00000	4,253,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		82.00000	80,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,321.00000	2,313,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		163.00000	160,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,402.00000	1,393,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		364.00000	361,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		603.00000	594,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		886.00000	888,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		125.00000	121,000	12.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,780.00000	1,786,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	19,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,389.00000	10,383,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,390.00000	8,384,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,391.00000	6,385,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		17.00000	17,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,406.00000	4,400,000	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		73.00000	71,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,462.00000	2,454,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		146.00000	143,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,535.00000	1,526,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		320.00000	317,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		709.00000	700,000	14.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		782.00000	783,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		171.00000	166,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,636.00000	1,641,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	24,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,689.00000	9,683,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,690.00000	7,684,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		4.00000	4,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,693.00000	5,687,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		31.00000	30,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,720.00000	3,713,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,319.00000	2,325,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	8,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,739.00000	9,733,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,740.00000	7,734,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,743.00000	5,737,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		30.00000	29,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,769.00000	3,762,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		116.00000	113,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,855.00000	1,846,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		240.00000	236,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		979.00000	969,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		573.00000	572,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		312.00000	305,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,306.00000	1,311,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		45.00000	44,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,270.00000	2,276,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	9,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,789.00000	9,783,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	24.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,790.00000	7,784,000	24.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,793.00000	5,787,000	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		29.00000	28,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,818.00000	3,811,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,220.00000	2,226,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	9,000	15.75	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			343.43900	343.93300			209,497,790.00	61	0.00
AL7T	On	05/08/2010	Index Future			349.14400	325.00000			212,977,840.00	61	58.00
ALBI	On	06/05/2010	Index Future			316.06600	316.57200			2,035,465,040.00	644	628.00
ALBI	On	05/08/2010	Index Future			321.34500	321.85900			2,647,882,800.00	824	1,067.00
ALBI	On	04/11/2010	Index Future			327.14500	327.63700			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.88420	6.85990		9.73	0.00	0	10,882.00

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	14.60	Call		0.00000	0,000	43.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Put		7,740.00000	7,716,000	43.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	39.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,740.00000	5,716,000	39.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,740.00000	3,716,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		1.00000	1,000	24.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,741.00000	1,717,000	24.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		284.00000	306,000	12.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		24.00000	22,000	12.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,260.00000	1,284,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,260.00000	2,284,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,260.00000	3,284,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,260.00000	4,284,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	43.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,690.00000	7,666,000	43.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	39.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,690.00000	5,666,000	39.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,690.00000	3,666,000	36.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	23.71	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	8.55	Put		1,691.00000	1,667,000	23.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		329.00000	352,000	12.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		19.00000	18,000	12.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,310.00000	1,334,000	17.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	17.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,310.00000	2,334,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,310.00000	3,334,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,310.00000	4,334,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,640.00000	7,616,000	42.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	39.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,640.00000	5,616,000	39.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	35.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,640.00000	3,616,000	35.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,641.00000	1,617,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		375.00000	398,000	13.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		15.00000	14,000	13.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,360.00000	1,384,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,360.00000	2,384,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.44	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	3.50	Call		3,360.00000	3,384,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,360.00000	4,384,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		199.00000	220,000	11.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		39.00000	36,000	11.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,990.00000	7,966,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	40.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,990.00000	5,966,000	40.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	37.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,990.00000	3,966,000	37.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	0,000	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,991.00000	1,966,000	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		93.00000	109,000	9.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		83.00000	75,000	9.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,011.00000	1,035,000	19.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	19.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,010.00000	2,034,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,010.00000	3,034,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,010.00000	4,034,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	43.40	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	14.75	Put		7,890.00000	7,866,000	43.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	40.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,890.00000	5,866,000	40.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	37.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,890.00000	3,866,000	37.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,891.00000	1,867,000	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		161.00000	180,000	10.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		51.00000	46,000	10.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,110.00000	1,134,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,110.00000	2,134,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,110.00000	3,134,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,110.00000	4,134,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,040.00000	8,016,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,040.00000	6,016,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,040.00000	4,016,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,040.00000	2,016,000	26.47	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	6.90	Call		74.00000	87,000	10.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		114.00000	103,000	10.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		961.00000	985,000	18.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	18.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,960.00000	1,984,000	14.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,960.00000	2,984,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,960.00000	3,984,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	43.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,940.00000	7,916,000	43.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	40.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,940.00000	5,916,000	40.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,940.00000	3,916,000	37.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,941.00000	1,917,000	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		125.00000	143,000	10.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		65.00000	59,000	10.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,060.00000	1,085,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,060.00000	2,084,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,060.00000	3,084,000	14.44	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	3.80	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,060.00000	4,084,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	43.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,790.00000	7,766,000	43.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	40.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,790.00000	5,766,000	40.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,790.00000	3,766,000	36.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,791.00000	1,767,000	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		241.00000	262,000	11.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		31.00000	28,000	11.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,210.00000	1,234,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,210.00000	2,234,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,210.00000	3,234,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,210.00000	4,234,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,290.00000	8,266,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	40.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,290.00000	6,266,000	40.79	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	11.15	Call		0.00000	0,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,290.00000	4,266,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,290.00000	2,266,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		23.00000	28,000	12.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		313.00000	294,000	12.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		713.00000	737,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		3.00000	3,000	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,710.00000	1,734,000	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,710.00000	2,734,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,710.00000	3,734,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,240.00000	8,216,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	40.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,240.00000	6,216,000	40.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	38.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,240.00000	4,216,000	38.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	27.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,240.00000	2,216,000	27.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		29.00000	35,000	11.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		269.00000	251,000	11.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		762.00000	787,000	16.94	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	6.10	Put		2.00000	3,000	16.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,760.00000	1,784,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,760.00000	2,784,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,760.00000	3,784,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,140.00000	8,116,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	40.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,140.00000	6,116,000	40.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	38.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,140.00000	4,116,000	38.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,140.00000	2,116,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		46.00000	55,000	10.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		186.00000	171,000	10.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		861.00000	886,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		1.00000	2,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,860.00000	1,884,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,860.00000	2,884,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,860.00000	3,884,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	14.44	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	14.95	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,090.00000	8,066,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	40.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,090.00000	6,066,000	40.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,090.00000	4,066,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,090.00000	2,066,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		58.00000	69,000	10.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		148.00000	135,000	10.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		911.00000	936,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		1.00000	2,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,910.00000	1,934,000	14.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,910.00000	2,934,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,910.00000	3,934,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,340.00000	8,316,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	40.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,340.00000	6,316,000	40.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	38.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,340.00000	4,316,000	38.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	28.22	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	9.20	Put		2,340.00000	2,316,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		19.00000	23,000	12.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		359.00000	339,000	12.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		663.00000	688,000	15.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		3.00000	4,000	15.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,660.00000	1,684,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,660.00000	2,684,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,660.00000	3,684,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,190.00000	8,166,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,190.00000	6,166,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	38.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,190.00000	4,166,000	38.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,190.00000	2,166,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		37.00000	44,000	11.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		227.00000	210,000	11.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		812.00000	836,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	2,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,810.00000	1,834,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.42	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	4.05	Call		2,810.00000	2,834,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,810.00000	3,834,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,390.00000	8,366,000	43.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	40.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,390.00000	6,366,000	40.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	38.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,390.00000	4,366,000	38.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	28.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,390.00000	2,366,000	28.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		15.00000	19,000	13.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		405.00000	385,000	13.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		614.00000	639,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		4.00000	5,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,610.00000	1,634,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,610.00000	2,634,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,610.00000	3,634,000	14.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future			6.91340	6.88990		11.56	0.00	0	4,490.00
AU\$ / ROn 13/12/2010 Foreign Exchange Future			6.94030	6.91720		12.49	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.38390	7.31650		9.94	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		113.00000	149,000	10.27	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		97.00000	65,000	10.27	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		92.00000	117,000	9.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		126.00000	83,000	9.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		144.00000	185,000	10.61	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		78.00000	51,000	10.61	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.49140	7.42330		11.59	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.53700	138.34000			0.00	0	2.00
CRD1 On	05/08/2010	Index Future			140.85100	140.65100			0.00	0	0.00
CRD1 On	04/11/2010	Index Future			143.23400	143.03000			0.00	0	0.00
GOVI On	06/05/2010	GOVI			317.51200	318.02700		6.80	0.00	0	320.00
GOVI On	06/05/2010	GOVI	309.80	Call		82,280.00000	77,120,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		10.00000	0,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			322.81500	323.33900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		92,431.00000	87,910,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		15,041.00000	15,760,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			328.27700	328.80900			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		1,910.00000	7,230,000		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		2,010.00000	7,330,000		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		1,810.00000	7,130,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			368.87200	368.12800			1,803,784,080.00	489	8.00
ILBI	On	05/08/2010	Index Future			375.07700	374.56000			1,834,126,530.00	489	489.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.12100		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.52000	6.52000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.46000	6.46000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.45000	6.45000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.47000	6.47000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.49000	6.49000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.69000	6.69000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.93000	6.93000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.23000	7.23000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.50000	7.50000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.68000	7.68000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		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 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	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	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	06/05/2010	Index Future			307.80200	308.25500			0.00	0	3.00
OTH1	On	05/08/2010	Index Future			312.94300	313.40400			0.00	0	0.00
OTH1	On	04/11/2010	Index Future			318.23800	318.70600			0.00	0	0.00
R155	On	06/05/2010	Bond Future			6.90600	6.86600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		818.00000	766,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		1.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		882.00000	830,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		753.00000	702,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.83400	7.79400		3.75	0.00	0	850.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,437.00000	3,239,000	3.88	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.88	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,028.00000	823,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		12.00000	5,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		590.00000	382,000	3.77	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		66.00000	56,000	3.77	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.90100	7.85900		4.00	0.00	0	5,255.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,195.00000	4,004,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		75.00000	82,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,161.00000	2,980,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		179.00000	196,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		5,272.00000	5,077,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		27.00000	31,000	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		389.00000	425,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,219.00000	2,057,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.91600	7.87100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,247.00000	3,081,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		450.00000	487,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,422.00000	3,252,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		406.00000	439,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,077.00000	2,914,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		500.00000	539,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.93900	7.89100		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,781.00000	1,669,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,742.00000	1,836,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,892.00000	1,776,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,639.00000	1,729,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,674.00000	1,566,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,850.00000	1,948,000	3.98	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.78300	8.74400		9.25	0.00	0	8,665.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,457.00000	2,064,000	9.37	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		25.00000	8,000	9.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.84500	8.80400		9.75	0.00	0	11,863.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,960.00000	4,636,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		836.00000	900,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,083.00000	1,867,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,598.00000	2,771,000	9.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.75	Call		8,683.00000	8,310,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		194.00000	209,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,658.00000	10,276,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		83.00000	90,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.87900	8.83600		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,603.00000	5,305,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,811.00000	1,916,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,909.00000	5,604,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,672.00000	1,770,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,303.00000	5,013,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,959.00000	2,072,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,781.00000	3,969,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,969.00000	2,754,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.91400	8.87100		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,714.00000	4,471,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,527.00000	3,682,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,970.00000	4,720,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,328.00000	3,475,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,467.00000	4,231,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,738.00000	3,900,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.80400	7.77500		3.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,783.00000	2,670,000	3.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.87	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.87700	7.84600		3.75	0.00	0	1,174.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Call		4,189.00000	4,075,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		16.00000	17,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.88900	7.85500		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,605.00000	2,505,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		361.00000	381,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,742.00000	2,639,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		327.00000	344,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,471.00000	2,373,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		399.00000	421,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.90800	7.87100		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,494.00000	1,419,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,065.00000	1,113,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,588.00000	1,511,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		993.00000	1,039,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,402.00000	1,330,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,139.00000	1,190,000	3.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.41400	8.38500		5.75	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,240.00000	3,084,000	5.89	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.49000	8.45900		6.00	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,184.00000	4,030,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		162.00000	169,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.52800	8.49600		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,216.00000	4,075,000	6.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		481.00000	503,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,413.00000	4,271,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		437.00000	457,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,021.00000	3,883,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		528.00000	553,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.57400	8.54000		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,012.00000	1,919,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,209.00000	2,283,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,136.00000	2,040,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,087.00000	2,158,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,893.00000	1,803,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,337.00000	2,414,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.50400	8.46500		6.50	2,001,007.20	20	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,103.00000	2,872,000	6.66	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	6.66	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,889.00000	5,658,000	6.85	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	6.85	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		240.00000	248,000	6.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		447.00000	224,000	6.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.57700	8.53600		6.75	1,954,083.20	20	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,215.00000	3,997,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		203.00000	221,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.61400	8.57100		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,409.00000	4,209,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Put		672.00000	715,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,619.00000	4,417,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		615.00000	655,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,202.00000	4,006,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		734.00000	780,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.65400	8.60900		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,074.00000	1,947,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,677.00000	2,797,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,206.00000	2,074,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,532.00000	2,647,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,948.00000	1,825,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,829.00000	2,953,000	6.91	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.76500	7.72600		3.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,152.00000	3,029,000	3.12	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	0,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.85300	7.81000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,433.00000	3,308,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		8.00000	9,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.86100	7.81500		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,110.00000	2,003,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		243.00000	263,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,219.00000	2,111,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		218.00000	237,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,002.00000	1,898,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		270.00000	293,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.87800	7.82800		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,193.00000	1,115,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		753.00000	803,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,267.00000	1,187,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		700.00000	748,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,121.00000	1,046,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		809.00000	862,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.60400	8.57500		7.50	0.00	0	137.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,016.00000	3,838,000	7.69	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.67600	8.64500		7.75	0.00	0	700.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,097.00000	4,919,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		156.00000	163,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,863.00000	3,694,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		330.00000	346,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,961.00000	3,082,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		555.00000	490,000	7.60	0.00	0	100.00
R207	On	04/11/2010	Bond Future			8.71000	8.67800		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,128.00000	3,976,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		843.00000	879,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,339.00000	4,184,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		774.00000	807,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,923.00000	3,773,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		919.00000	957,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.74800	8.71600		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,649.00000	2,539,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,453.00000	2,528,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,801.00000	2,688,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,319.00000	2,390,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,502.00000	2,396,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,594.00000	2,672,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.66400	8.63400		8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,803.00000	3,612,000	8.21	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	8.21	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.72900	8.69800		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,032.00000	4,849,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		211.00000	221,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.76500	8.73300		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,040.00000	3,883,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		939.00000	979,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,254.00000	4,095,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		861.00000	899,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,830.00000	3,677,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,023.00000	1,066,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.80300	8.77000		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,627.00000	2,513,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,748.00000	2,833,000	8.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		2,780.00000	2,662,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,599.00000	2,680,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,480.00000	2,369,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,904.00000	2,992,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.77300	8.74300		12.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		20.00000	1,000	11.87	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,021.00000	2,243,000	11.87	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.81900	8.78900		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,859.00000	1,713,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,171.00000	2,264,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.84500	8.81400		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,545.00000	3,377,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,092.00000	2,170,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,773.00000	3,600,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,937.00000	2,010,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,324.00000	3,162,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,257.00000	2,341,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.87200	8.84000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,282.00000	4,119,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,037.00000	3,125,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,499.00000	4,331,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,871.00000	2,955,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,072.00000	3,913,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,212.00000	3,305,000	13.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	06/05/2010			313.64100	314.14000			0.00	0	100.00
TRT1	On	05/08/2010			318.87900	319.38700			0.00	0	0.00
TRT1	On	04/11/2010			324.27400	324.79000			0.00	0	0.00
Total for Derivatives :									8,765,009,159.40	4,431	789,795.00

j-Bonds

CGR5	On	23/07/2011		Spot Bond	15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010		Spot Bond	7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011		Spot Bond	6.88500	6.84500			0.00	0	0.00
R157	On	15/09/2015		Spot Bond	7.82500	7.79000			0.00	0	0.00
R186	On	21/12/2026		Spot Bond	8.77500	8.74000			0.00	0	0.00
R201	On	21/12/2014		Spot Bond	7.79500	7.76500			0.00	0	0.00
R203	On	15/09/2017		Spot Bond	8.40500	8.38000			0.00	0	0.00
R204	On	21/12/2018		Spot Bond	8.50000	8.46000			0.00	0	0.00
R206	On	15/01/2014		Spot Bond	7.76500	7.72000			0.00	0	0.00
R207	On	15/01/2020		Spot Bond	8.60000	8.56500			0.00	0	0.00
R208	On	31/03/2021		Spot Bond	8.65500	8.63000			0.00	0	0.00
R209	On	31/03/2036		Spot Bond	8.77000	8.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:							8,765,009,159.40	4,431	789,795.00