



Daily MTM Report

Daily summary for: 04/05/2010

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			7.62520	7.48680		13.91	164,101,929.20	21,521	249,736.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		6.00000	10,000	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		919.00000	785,000	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,663.00000	8,525,000	43.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,663.00000	6,525,000	40.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,337.00000	3,475,000	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,713.00000	8,575,000	43.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,713.00000	6,575,000	40.70	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,287.00000	3,425,000	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,813.00000	8,675,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,113.00000	8,975,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,313.00000	9,175,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,313.00000	7,175,000	41.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,313.00000	3,175,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,263.00000	9,125,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,263.00000	7,125,000	41.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,263.00000	3,125,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,737.00000	1,875,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,737.00000	2,875,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,213.00000	9,075,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,213.00000	7,075,000	41.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,013.00000	8,875,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,063.00000	8,925,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,963.00000	8,825,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,963.00000	6,825,000	41.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		163.00000	250,000	14.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		126.00000	75,000	14.49	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,038.00000	1,176,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,037.00000	2,175,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,037.00000	3,175,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,863.00000	8,725,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,863.00000	6,725,000	40.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,137.00000	1,275,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,137.00000	2,275,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,137.00000	3,275,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,763.00000	8,625,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		297.00000	408,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		60.00000	33,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,237.00000	1,375,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,237.00000	3,375,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,813.00000	6,675,000	40.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,313.00000	5,175,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		8.00000	14,000	17.12	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		821.00000	689,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		260.00000	366,000	15.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		73.00000	41,000	15.07	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,187.00000	1,325,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,187.00000	2,325,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,187.00000	3,325,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		5.00000	8,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		968.00000	833,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	3,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,265.00000	1,128,000	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,113.00000	6,975,000	41.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,063.00000	6,925,000	41.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,063.00000	3,925,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,013.00000	6,875,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	4,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,215.00000	1,079,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		791.00000	927,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		4.00000	2,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,787.00000	1,925,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,787.00000	2,925,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		4.00000	7,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,017.00000	882,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		137.00000	216,000	14.29	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		150.00000	91,000	14.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,987.00000	2,125,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,987.00000	3,125,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,563.00000	5,425,000	38.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,563.00000	4,425,000	36.09	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		3,563.00000	3,425,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	6,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,067.00000	931,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		116.00000	184,000	14.10	55,200.00	300	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		179.00000	109,000	14.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		938.00000	1,076,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,937.00000	2,075,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,937.00000	3,075,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,613.00000	5,475,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,613.00000	4,475,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,613.00000	3,475,000	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	5,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,116.00000	980,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		889.00000	1,026,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		2.00000	1,000	17.79	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,887.00000	2,025,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,887.00000	3,025,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,663.00000	5,525,000	38.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,663.00000	3,525,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	4,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,166.00000	1,029,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		840.00000	977,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		3.00000	2,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,837.00000	1,975,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,837.00000	2,975,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,813.00000	5,675,000	38.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,813.00000	4,675,000	36.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,813.00000	3,675,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	3,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,315.00000	1,178,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		50.00000	81,000	14.82	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		363.00000	256,000	14.82	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		694.00000	829,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		7.00000	4,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,687.00000	1,825,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,687.00000	2,825,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		42.00000	68,000	15.05	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		405.00000	293,000	15.05	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		646.00000	780,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		9.00000	5,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,637.00000	1,775,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,637.00000	2,775,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,913.00000	5,775,000	39.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,913.00000	3,775,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	2,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,414.00000	1,277,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		35.00000	58,000	15.28	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		448.00000	333,000	15.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		599.00000	731,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		12.00000	6,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,587.00000	1,725,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,587.00000	2,725,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,013.00000	5,875,000	39.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,013.00000	3,875,000	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,213.00000	6,075,000	39.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,213.00000	5,075,000	37.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,213.00000	4,075,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,213.00000	3,075,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,163.00000	6,025,000	39.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,163.00000	5,025,000	37.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,163.00000	4,025,000	35.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		376.00000	496,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		39.00000	21,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,337.00000	1,475,000	19.89	0.00	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		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,337.00000	2,475,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,113.00000	5,975,000	39.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,113.00000	3,975,000	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,113.00000	2,975,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,614.00000	1,476,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		17.00000	29,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		630.00000	504,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		418.00000	541,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		31.00000	16,000	15.85	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,387.00000	1,525,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,387.00000	2,525,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,963.00000	5,825,000	39.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,963.00000	3,825,000	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		29.00000	48,000	15.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		492.00000	373,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		552.00000	683,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		15.00000	8,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,537.00000	1,675,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,537.00000	2,675,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,863.00000	5,725,000	39.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	36.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,863.00000	4,725,000	36.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,863.00000	3,725,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	2,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,464.00000	1,327,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	2,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,364.00000	1,227,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,513.00000	5,375,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,513.00000	4,375,000	35.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,514.00000	1,376,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		506.00000	635,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		19.00000	10,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,487.00000	1,625,000	20.59	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	6.00	Put		0.00000	0,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,713.00000	5,575,000	38.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,713.00000	3,575,000	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	1,000	21.24	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,713.00000	1,576,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		335.00000	451,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		48.00000	26,000	15.46	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,287.00000	1,425,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,287.00000	2,425,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,363.00000	4,225,000	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,763.00000	1,626,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,564.00000	1,426,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		225.00000	325,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		88.00000	50,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,013.00000	7,875,000	43.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,513.00000	6,375,000	40.34	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	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,013.00000	4,875,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,513.00000	3,375,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		988.00000	1,126,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,487.00000	2,625,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,987.00000	4,125,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,263.00000	8,125,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,763.00000	6,625,000	40.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,763.00000	3,625,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		10.00000	17,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		773.00000	642,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		742.00000	878,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		5.00000	3,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,237.00000	2,375,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,737.00000	3,875,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	1,000	21.70	0.00	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		1,813.00000	1,676,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		99.00000	154,000	13.91	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		212.00000	129,000	13.91	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,763.00000	4,625,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.75	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,413.00000	4,275,000	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	21.01	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,664.00000	1,526,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	1,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,863.00000	1,726,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		84.00000	132,000	14.14	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		247.00000	157,000	14.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,713.00000	4,575,000	36.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,113.00000	1,975,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,013.00000	1,875,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		71.00000	113,000	14.36	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		284.00000	188,000	14.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,163.00000	2,025,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,063.00000	1,925,000	22.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,963.00000	1,825,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		59.00000	96,000	14.59	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		322.00000	221,000	14.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,063.00000	4,925,000	37.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		14.00000	24,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		677.00000	549,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,263.00000	5,125,000	37.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,163.00000	3,025,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,063.00000	2,925,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,963.00000	2,825,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		7.00000	12,000	17.35	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		870.00000	737,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,113.00000	4,975,000	37.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,013.00000	2,875,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,913.00000	2,775,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		12.00000	20,000	16.66	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		725.00000	595,000	16.66	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,963.00000	4,825,000	37.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,863.00000	2,725,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,763.00000	2,625,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,663.00000	2,525,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,563.00000	2,425,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,463.00000	2,325,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,363.00000	2,225,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,263.00000	2,125,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		20.00000	34,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		583.00000	459,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.32	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,663.00000	4,525,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	22.16	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,913.00000	1,775,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,913.00000	4,775,000	36.89	0.00	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	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,813.00000	2,675,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,713.00000	2,575,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,613.00000	2,475,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,413.00000	2,275,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,313.00000	2,175,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,213.00000	2,075,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		24.00000	41,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		537.00000	416,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,513.00000	2,375,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,213.00000	8,075,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,787.00000	3,925,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,263.00000	6,125,000	39.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,263.00000	4,125,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,313.00000	8,175,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,313.00000	6,175,000	39.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,313.00000	4,175,000	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,687.00000	3,825,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,463.00000	8,325,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,463.00000	6,325,000	40.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,463.00000	4,325,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,537.00000	3,675,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,363.00000	8,225,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,363.00000	6,225,000	40.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,637.00000	3,775,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,013.00000	9,875,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,413.00000	8,275,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,413.00000	6,275,000	40.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,587.00000	3,725,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,513.00000	8,375,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,487.00000	3,625,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,563.00000	8,425,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,563.00000	6,425,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		462.00000	588,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		25.00000	13,000	16.04	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,437.00000	1,575,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,437.00000	2,575,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,437.00000	3,575,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,113.00000	7,975,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,887.00000	4,025,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,163.00000	8,025,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,837.00000	3,975,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,613.00000	8,475,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,613.00000	6,475,000	40.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,387.00000	3,525,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		193.00000	287,000	14.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		106.00000	62,000	14.68	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.74250	7.60140		14.93	4,738,410.00	612	25,209.00
\$ / 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		8,249.00000	8,108,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,249.00000	6,108,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,250.00000	4,109,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		15.00000	23,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,264.00000	2,131,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		783.00000	913,000	14.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		32.00000	21,000	14.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,754.00000	1,894,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,752.00000	2,893,000	24.60	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	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,751.00000	3,893,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	21.65	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		8,199.00000	8,058,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,199.00000	6,058,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,200.00000	4,059,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		17.00000	25,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,216.00000	2,083,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		200.00000	255,000	15.15	0.00	0	2,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		399.00000	313,000	15.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		827.00000	959,000	14.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		26.00000	17,000	14.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,803.00000	1,944,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,802.00000	2,943,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,801.00000	3,943,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		186.00000	237,000	15.37	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		435.00000	345,000	15.37	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		8,299.00000	8,158,000	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	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,299.00000	6,158,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,300.00000	4,159,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		14.00000	21,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,313.00000	2,179,000	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		172.00000	220,000	15.59	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		471.00000	378,000	15.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		740.00000	868,000	14.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		39.00000	26,000	14.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,704.00000	1,845,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,702.00000	2,843,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,701.00000	3,843,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	21.84	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		8,349.00000	8,208,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,349.00000	6,208,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,350.00000	4,209,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		13.00000	20,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,362.00000	2,228,000	23.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		160.00000	205,000	15.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		509.00000	413,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		698.00000	823,000	14.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		47.00000	31,000	14.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,654.00000	1,795,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,652.00000	2,793,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,651.00000	3,793,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	22.04	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		8,449.00000	8,308,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,449.00000	6,308,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	1,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,449.00000	4,309,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		11.00000	17,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,460.00000	2,325,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		138.00000	178,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		587.00000	486,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		617.00000	737,000	14.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		66.00000	45,000	14.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,555.00000	1,695,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,552.00000	2,693,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	23.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,551.00000	3,693,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	22.43	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		8,499.00000	8,358,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,499.00000	6,358,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,499.00000	4,359,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		10.00000	15,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,509.00000	2,373,000	23.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		129.00000	166,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		628.00000	524,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		578.00000	695,000	14.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		77.00000	53,000	14.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,505.00000	1,646,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,502.00000	2,643,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,501.00000	3,643,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	22.62	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		8,549.00000	8,408,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,549.00000	6,408,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	1,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,549.00000	4,409,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		9.00000	14,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,558.00000	2,422,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		120.00000	155,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		669.00000	563,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		541.00000	654,000	14.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		90.00000	62,000	14.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,455.00000	1,596,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,452.00000	2,593,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,451.00000	3,593,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	22.81	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		8,699.00000	8,558,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,699.00000	6,558,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,699.00000	4,559,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		7.00000	11,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,706.00000	2,569,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		437.00000	540,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		136.00000	98,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,307.00000	1,447,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,302.00000	2,443,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,301.00000	3,443,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	23.40	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		8,649.00000	8,508,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,649.00000	6,508,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,649.00000	4,509,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		8.00000	12,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,657.00000	2,520,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		104.00000	135,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		753.00000	643,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		470.00000	577,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		119.00000	85,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,356.00000	1,497,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,352.00000	2,493,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,351.00000	3,493,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.20	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		8,799.00000	8,658,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.12	0.00	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		6,799.00000	6,658,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,799.00000	4,658,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		6.00000	9,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,805.00000	2,667,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		85.00000	110,000	17.76	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		884.00000	768,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		375.00000	471,000	14.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		174.00000	129,000	14.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,208.00000	1,349,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		7.00000	7,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,202.00000	2,343,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,201.00000	3,343,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		97.00000	126,000	17.32	126,000.00	1,000	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		796.00000	684,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,099.00000	7,958,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,099.00000	5,958,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,100.00000	3,959,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		19.00000	28,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,118.00000	1,986,000	23.40	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	13/09/2010	Foreign Exchange Future	7.70	Call		233.00000	297,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		332.00000	255,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		918.00000	1,054,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		17.00000	12,000	14.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,903.00000	2,044,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,902.00000	3,043,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,901.00000	4,043,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	21.26	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		8,149.00000	8,008,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,149.00000	6,008,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,150.00000	4,009,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		18.00000	27,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,167.00000	2,035,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		216.00000	274,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		365.00000	282,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		873.00000	1,006,000	13.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		22.00000	14,000	13.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,853.00000	1,994,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,852.00000	2,993,000	25.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,851.00000	3,993,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	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		8,399.00000	8,258,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,399.00000	6,258,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,400.00000	4,259,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		12.00000	18,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,411.00000	2,276,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		149.00000	191,000	16.02	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		548.00000	449,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		657.00000	779,000	14.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		56.00000	37,000	14.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,604.00000	1,745,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,602.00000	2,743,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,601.00000	3,743,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	22.23	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		8,599.00000	8,458,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,599.00000	6,458,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,599.00000	4,459,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		8.00000	13,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,607.00000	2,471,000	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		112.00000	144,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		711.00000	602,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		505.00000	615,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		104.00000	73,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,406.00000	1,546,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,402.00000	2,543,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,401.00000	3,543,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	23.01	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		8,749.00000	8,608,000	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,749.00000	6,608,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,749.00000	4,609,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		7.00000	10,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,756.00000	2,618,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		91.00000	118,000	17.54	53,100.00	450	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		840.00000	726,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		405.00000	505,000	14.55	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		154.00000	113,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,258.00000	1,398,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		7.00000	6,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,252.00000	2,393,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,251.00000	3,393,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		30.00000	40,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,729.00000	1,598,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		35.00000	46,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,584.00000	1,454,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,019.00000	899,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		70.00000	91,000	18.41	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,157.00000	1,034,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		58.00000	76,000	19.06	34,200.00	450	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		37.00000	49,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,536.00000	1,407,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		41.00000	54,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,440.00000	1,312,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		65.00000	86,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,064.00000	944,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		269.00000	207,000	14.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		270.00000	349,000	14.79	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		251.00000	323,000	14.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		300.00000	231,000	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			7.85870	7.71540		15.47	864,457.00	110	7,387.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,235.00000	8,091,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,236.00000	6,092,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		12.00000	19,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,247.00000	4,110,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		54.00000	69,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,289.00000	2,160,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		289.00000	346,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		524.00000	437,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		843.00000	966,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		78.00000	57,000	14.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,774.00000	1,916,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		9.00000	7,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,767.00000	2,910,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	22.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,766.00000	3,909,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		161.00000	194,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		996.00000	885,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,285.00000	8,141,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,286.00000	6,142,000	25.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		12.00000	18,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,297.00000	4,159,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		52.00000	66,000	22.98	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,337.00000	2,207,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		804.00000	924,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		89.00000	65,000	14.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,725.00000	1,867,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		10.00000	8,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,717.00000	2,860,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,716.00000	3,859,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,335.00000	8,191,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,336.00000	6,192,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		11.00000	17,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,346.00000	4,208,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		50.00000	64,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,385.00000	2,255,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		261.00000	313,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		596.00000	504,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		766.00000	884,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		101.00000	75,000	14.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,676.00000	1,818,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		11.00000	9,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,667.00000	2,810,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,666.00000	3,809,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,385.00000	8,241,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,386.00000	6,242,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		10.00000	16,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,395.00000	4,257,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		48.00000	61,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,433.00000	2,302,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		248.00000	298,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		633.00000	539,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		729.00000	844,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		114.00000	85,000	14.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,627.00000	1,769,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		12.00000	10,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,617.00000	2,760,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,616.00000	3,759,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		275.00000	329,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		560.00000	470,000	16.00	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	16.15	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,435.00000	8,291,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,436.00000	6,292,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		10.00000	15,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,445.00000	4,306,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		46.00000	59,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,481.00000	2,350,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		236.00000	283,000	16.54	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		671.00000	574,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		694.00000	806,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		129.00000	97,000	14.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,578.00000	1,720,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		13.00000	11,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,567.00000	2,711,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,566.00000	3,709,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,485.00000	8,341,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,486.00000	6,342,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		9.00000	14,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,494.00000	4,355,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		45.00000	57,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,530.00000	2,398,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		225.00000	270,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		710.00000	611,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		659.00000	769,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		144.00000	110,000	14.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,530.00000	1,671,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		15.00000	12,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,518.00000	2,661,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,516.00000	3,659,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,535.00000	8,391,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,536.00000	6,392,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		8.00000	13,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,543.00000	4,404,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		43.00000	55,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,578.00000	2,446,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		214.00000	257,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		749.00000	648,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		625.00000	732,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		160.00000	123,000	14.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,481.00000	1,622,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		16.00000	13,000	16.47	0.00	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		2,468.00000	2,611,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,466.00000	3,609,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,735.00000	8,591,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,736.00000	6,592,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		7.00000	10,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,742.00000	4,601,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		37.00000	48,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,772.00000	2,639,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		177.00000	213,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		912.00000	804,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		503.00000	598,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		238.00000	189,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,288.00000	1,429,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		23.00000	20,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,269.00000	2,412,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,266.00000	3,409,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,685.00000	8,541,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,686.00000	6,542,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		7.00000	11,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,692.00000	4,552,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		38.00000	49,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,723.00000	2,590,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		185.00000	223,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		870.00000	764,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		532.00000	630,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		217.00000	171,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,336.00000	1,477,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		21.00000	18,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,319.00000	2,462,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,316.00000	3,459,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		154.00000	185,000	18.15	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,039.00000	926,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,785.00000	8,641,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,786.00000	6,642,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		6.00000	9,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,791.00000	4,650,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		36.00000	46,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,821.00000	2,687,000	24.14	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	8.50	Call		169.00000	203,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		954.00000	844,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		475.00000	567,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		260.00000	208,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,241.00000	1,381,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	22,000	15.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,219.00000	2,362,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,216.00000	3,359,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		204.00000	245,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		789.00000	686,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,135.00000	7,991,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,136.00000	5,992,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		14.00000	21,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,149.00000	4,012,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		59.00000	74,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,194.00000	2,065,000	22.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		321.00000	383,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		456.00000	374,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		924.00000	1,051,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		59.00000	42,000	14.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,873.00000	2,015,000	17.98	0.00	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		8.00000	6,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,867.00000	3,010,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,865.00000	4,009,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,185.00000	8,041,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,186.00000	6,042,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		13.00000	20,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,198.00000	4,061,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		57.00000	71,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,242.00000	2,112,000	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		305.00000	364,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		490.00000	405,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		883.00000	1,008,000	14.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		68.00000	49,000	14.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,824.00000	1,966,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	7,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,817.00000	2,960,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,816.00000	3,959,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,585.00000	8,441,000	28.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,586.00000	6,442,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		8.00000	12,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,593.00000	4,453,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		41.00000	53,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,626.00000	2,494,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		593.00000	697,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		178.00000	138,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,433.00000	1,574,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		18.00000	15,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,418.00000	2,561,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,416.00000	3,559,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,635.00000	8,491,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,636.00000	6,492,000	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		7.00000	11,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,642.00000	4,502,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		40.00000	51,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,675.00000	2,542,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		194.00000	233,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		829.00000	724,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		562.00000	663,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		197.00000	154,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,384.00000	1,525,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	16,000	16.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,368.00000	2,511,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,366.00000	3,509,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,336.00000	7,192,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	4,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,338.00000	5,195,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		25.00000	32,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,360.00000	3,223,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		105.00000	127,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,440.00000	1,318,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,665.00000	4,809,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,486.00000	1,364,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		101.00000	123,000	19.95	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		76.00000	92,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,861.00000	1,733,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		94.00000	114,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,579.00000	1,455,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		74.00000	89,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,909.00000	1,780,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		339.00000	406,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		424.00000	347,000	15.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.97480	7.82910		15.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		417.00000	460,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		588.00000	485,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		397.00000	437,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		618.00000	512,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		409.00000	483,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		530.00000	458,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		944.00000	850,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		273.00000	325,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,759.00000	2,616,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		88.00000	91,000	23.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.09090	7.94440		16.20	0.00	0	75.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		772.00000	875,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		278.00000	234,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		741.00000	842,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		297.00000	251,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		804.00000	909,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		260.00000	218,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.51860	11.40270		12.69	6,104,858.00	530	31,761.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,647.00000	10,531,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.47	0.00	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		8,647.00000	8,531,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,947.00000	10,831,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,947.00000	8,831,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,447.00000	10,331,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,447.00000	8,331,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,447.00000	6,331,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,447.00000	4,331,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,297.00000	10,181,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,297.00000	8,181,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,297.00000	6,181,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,297.00000	4,181,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,197.00000	10,081,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,197.00000	8,081,000	39.47	0.00	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	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,199.00000	2,083,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		13.00000	15,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,210.00000	1,096,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		820.00000	928,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		17.00000	9,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,804.00000	1,919,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,997.00000	9,881,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,997.00000	7,881,000	39.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,047.00000	9,931,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,047.00000	7,931,000	39.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		19.00000	22,000	16.09	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,066.00000	953,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		186.00000	233,000	12.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		233.00000	164,000	12.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		962.00000	1,074,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		9.00000	5,000	15.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,954.00000	2,069,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.47	0.00	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		10,497.00000	10,381,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,497.00000	6,381,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,497.00000	4,381,000	29.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,697.00000	10,581,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,697.00000	8,581,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,697.00000	6,581,000	37.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,847.00000	10,731,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,847.00000	8,731,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		30.00000	35,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		877.00000	766,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		293.00000	363,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		140.00000	94,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,158.00000	1,272,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		5.00000	3,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,897.00000	10,781,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,897.00000	8,781,000	39.47	0.00	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		263.00000	328,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		160.00000	109,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,109.00000	1,222,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		6.00000	3,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,797.00000	10,681,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,797.00000	8,681,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,798.00000	2,682,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		4.00000	4,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,801.00000	1,685,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		33.00000	39,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		830.00000	720,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		326.00000	400,000	13.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		123.00000	81,000	13.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,207.00000	1,322,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		4.00000	3,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,747.00000	10,631,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,747.00000	6,631,000	37.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,747.00000	4,631,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.47	0.00	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		10,597.00000	10,481,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,597.00000	8,481,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,547.00000	10,431,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,547.00000	8,431,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,547.00000	6,431,000	37.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,547.00000	4,431,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,397.00000	10,281,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,397.00000	8,281,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,397.00000	6,281,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,397.00000	4,281,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		85.00000	103,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		482.00000	384,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		638.00000	740,000	14.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		35.00000	21,000	14.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,605.00000	1,720,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	1,000	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,347.00000	10,231,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,347.00000	8,231,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,247.00000	10,131,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,247.00000	8,131,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	2,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,249.00000	2,133,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		119.00000	146,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		366.00000	277,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		773.00000	880,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		20.00000	11,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,147.00000	10,031,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,147.00000	8,031,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,647.00000	6,531,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	34.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,647.00000	5,531,000	34.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,647.00000	4,531,000	29.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	25.67	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	15.05	Put		3,647.00000	3,531,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,149.00000	2,033,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		15.00000	17,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,162.00000	1,048,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		149.00000	183,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		296.00000	214,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		867.00000	976,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		14.00000	7,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,854.00000	1,969,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,848.00000	2,732,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,197.00000	7,081,000	38.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,197.00000	5,081,000	32.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,197.00000	4,081,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		42.00000	50,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		739.00000	631,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		396.00000	478,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		93.00000	59,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,097.00000	6,981,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		6.00000	6,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,603.00000	1,487,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		53.00000	63,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		650.00000	544,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		472.00000	561,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		69.00000	42,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,406.00000	1,520,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	1,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,797.00000	6,681,000	37.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,797.00000	5,681,000	34.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,797.00000	4,681,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,797.00000	3,681,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,299.00000	2,183,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		11.00000	12,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,308.00000	1,193,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		107.00000	130,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		404.00000	311,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		728.00000	833,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		25.00000	14,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,704.00000	1,820,000	19.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		75.00000	91,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		522.00000	422,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		595.00000	694,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		42.00000	25,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,555.00000	1,670,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	1,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,247.00000	6,131,000	36.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	32.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,247.00000	5,131,000	32.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		4.00000	5,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,751.00000	1,636,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		37.00000	44,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		784.00000	675,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,257.00000	1,371,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		4.00000	2,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	37.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,147.00000	7,031,000	37.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,147.00000	5,031,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,147.00000	4,031,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,648.00000	2,532,000	21.91	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	14/06/2010	Foreign Exchange Future	13.05	Call		5.00000	6,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,652.00000	1,537,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		47.00000	56,000	14.66	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		694.00000	587,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		433.00000	519,000	13.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		80.00000	50,000	13.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,356.00000	1,471,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		3.00000	2,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,047.00000	6,931,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,047.00000	5,931,000	36.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,047.00000	4,931,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,047.00000	3,931,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		6.00000	7,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,553.00000	1,438,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		60.00000	72,000	14.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		607.00000	503,000	14.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		512.00000	605,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		59.00000	36,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,455.00000	1,570,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	1,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		7.00000	8,000	17.70	0.00	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		1,504.00000	1,389,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		67.00000	81,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		564.00000	462,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,505.00000	1,620,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2.00000	1,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,847.00000	6,731,000	37.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,847.00000	5,731,000	35.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,847.00000	4,731,000	30.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,847.00000	3,731,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		10.00000	11,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,357.00000	1,242,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		95.00000	115,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		442.00000	346,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		683.00000	786,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		30.00000	17,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,654.00000	1,770,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	2,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,348.00000	2,233,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,597.00000	6,481,000	37.11	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	17.00	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,597.00000	5,481,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,597.00000	4,481,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,597.00000	3,481,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	3,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,049.00000	1,934,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,347.00000	6,231,000	36.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,347.00000	5,231,000	32.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,347.00000	4,231,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,347.00000	3,231,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		4.00000	4,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,851.00000	1,735,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,147.00000	6,031,000	36.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		234.00000	294,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		181.00000	125,000	12.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,059.00000	1,173,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		6.00000	4,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,053.00000	2,169,000	21.11	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	9.35	Put		0.00000	0,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,997.00000	5,881,000	35.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,997.00000	4,881,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.23	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,998.00000	2,882,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		207.00000	262,000	12.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		204.00000	143,000	12.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,010.00000	1,123,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		7.00000	4,000	15.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,097.00000	4,981,000	31.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,097.00000	3,981,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,098.00000	2,982,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,099.00000	1,983,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		17.00000	19,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,114.00000	1,000,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		167.00000	205,000	12.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		264.00000	186,000	12.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		914.00000	1,025,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		11.00000	6,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,904.00000	2,019,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,497.00000	8,381,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,997.00000	6,881,000	37.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	33.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,497.00000	5,381,000	33.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,997.00000	3,881,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,498.00000	2,382,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		21.00000	24,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,018.00000	905,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		553.00000	649,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		50.00000	30,000	13.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,003.00000	2,119,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,503.00000	3,619,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,598.00000	2,482,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,747.00000	8,631,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,247.00000	7,131,000	38.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	34.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,747.00000	5,631,000	34.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,247.00000	4,131,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,748.00000	2,632,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		12.00000	14,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,259.00000	1,145,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		360.00000	438,000	13.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		107.00000	69,000	13.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,754.00000	1,869,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,253.00000	3,369,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,197.00000	9,081,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,697.00000	7,581,000	38.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,197.00000	6,081,000	36.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,697.00000	4,581,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,197.00000	3,081,000	23.98	0.00	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	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,702.00000	1,586,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		134.00000	164,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		331.00000	245,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,306.00000	1,421,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		3.00000	2,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,803.00000	2,919,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,897.00000	6,781,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,897.00000	5,781,000	35.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,897.00000	4,781,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,897.00000	3,781,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,898.00000	2,782,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,398.00000	2,282,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		3.00000	3,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,900.00000	1,784,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		9.00000	10,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,406.00000	1,291,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		26.00000	31,000	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	14/06/2010	Foreign Exchange Future	12.30	Put		923.00000	812,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,698.00000	2,582,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,947.00000	6,831,000	37.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,947.00000	5,831,000	35.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,947.00000	4,831,000	31.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,947.00000	3,831,000	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,448.00000	2,332,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		3.00000	3,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,950.00000	1,834,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		8.00000	9,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,455.00000	1,340,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		24.00000	27,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		971.00000	858,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,548.00000	2,432,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.33	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,097.00000	5,981,000	36.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	19.49	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,000.00000	1,884,000	19.49	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	14.35	Call		1.00000	1,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,948.00000	2,832,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,397.00000	9,281,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,397.00000	7,281,000	38.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,397.00000	5,281,000	33.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,397.00000	3,281,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,603.00000	2,719,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,297.00000	9,181,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,297.00000	7,181,000	38.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,297.00000	5,181,000	32.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,297.00000	3,181,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,703.00000	2,819,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,347.00000	9,231,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,347.00000	7,231,000	38.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,653.00000	2,769,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,597.00000	9,481,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	38.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,597.00000	7,481,000	38.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,403.00000	2,519,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,697.00000	9,581,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	34.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,697.00000	5,581,000	34.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,697.00000	3,581,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,303.00000	2,419,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,647.00000	9,531,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,647.00000	7,531,000	38.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,353.00000	2,469,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,747.00000	9,631,000	39.47	0.00	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	38.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,747.00000	7,631,000	38.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,747.00000	3,631,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,253.00000	2,369,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,897.00000	9,781,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,897.00000	7,781,000	39.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,103.00000	2,219,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,947.00000	9,831,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,947.00000	7,831,000	39.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,847.00000	9,731,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,847.00000	7,731,000	39.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,153.00000	2,269,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,147.00000	9,031,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	1,000	23.79	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	14/06/2010	Foreign Exchange Future	14.55	Put		3,147.00000	3,032,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,853.00000	2,969,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,203.00000	2,319,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,203.00000	3,319,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,353.00000	3,469,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,153.00000	3,269,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,447.00000	9,331,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,447.00000	7,331,000	38.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,447.00000	5,331,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,447.00000	3,331,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,553.00000	2,669,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,247.00000	9,131,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,247.00000	3,131,000	24.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,753.00000	2,869,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,053.00000	3,169,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,997.00000	8,881,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,003.00000	3,119,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,497.00000	9,381,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,497.00000	7,381,000	38.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,497.00000	3,381,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,503.00000	2,619,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,097.00000	9,981,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,097.00000	7,981,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,547.00000	9,431,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,547.00000	7,431,000	38.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.86	0.00	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		5,547.00000	5,431,000	33.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,547.00000	3,431,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,453.00000	2,569,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,797.00000	9,681,000	39.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,797.00000	7,681,000	39.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.69230	11.57320		14.04	292,307.50	25	2,027.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		126.00000	149,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,353.00000	1,257,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		143.00000	147,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,270.00000	1,155,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		135.00000	138,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,312.00000	1,196,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.86390	11.74250		14.69	0.00	0	115.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08070	0.07920		18.06	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		167.00000	230,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		247.00000	160,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		17.00000	28,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		1,097.00000	958,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		927.00000	1,074,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		7.00000	4,000	21.00	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			0.08200	0.08050		23.51	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		304.00000	372,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		544.00000	462,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010			9.94360	9.86290		12.86	487,236.40	49	27,084.00
€ / R	On	14/06/2010	12.10	Call		0.00000	1,000	20.69	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,237.00000	2,157,000	20.69	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		1.00000	1,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		2,038.00000	1,957,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	20.21	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Put		2,138.00000	2,057,000	20.21	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Put		9,437.00000	9,356,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Call		0.00000	0,000	35.44	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Put		7,437.00000	7,356,000	35.44	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Put		5,437.00000	5,356,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Call		0.00000	0,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Put		3,437.00000	3,356,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	11.30	Call		3.00000	3,000	17.66	0.00	0	25.00
€ / R	On	14/06/2010	11.30	Put		1,440.00000	1,359,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	10.30	Call		50.00000	63,000	14.10	0.00	0	20.00
€ / R	On	14/06/2010	10.30	Put		487.00000	419,000	14.10	0.00	0	271.00
€ / R	On	14/06/2010	9.30	Call		588.00000	661,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	9.30	Put		25.00000	17,000	14.32	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	8.30	Call		1,563.00000	1,644,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,563.00000	2,644,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,737.00000	9,656,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,737.00000	7,656,000	35.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,737.00000	5,656,000	32.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,737.00000	3,656,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	2,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,738.00000	1,658,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		20.00000	26,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		757.00000	682,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		338.00000	400,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		75.00000	56,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,264.00000	1,344,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,263.00000	2,344,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,837.00000	9,756,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.01	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	17.70	Put		7,837.00000	7,756,000	36.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,837.00000	5,756,000	33.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,837.00000	3,756,000	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,838.00000	1,757,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		15.00000	19,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		852.00000	775,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		267.00000	324,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		104.00000	80,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,165.00000	1,245,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	1,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,163.00000	2,244,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,487.00000	9,406,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,487.00000	7,406,000	35.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,487.00000	5,406,000	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	26.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,487.00000	3,406,000	26.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		2.00000	3,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,489.00000	1,409,000	17.84	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	14/06/2010	Foreign Exchange Future	10.35	Call		43.00000	55,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		530.00000	461,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		543.00000	615,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	21,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,513.00000	1,594,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,513.00000	2,594,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,537.00000	9,456,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,537.00000	7,456,000	35.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,537.00000	5,456,000	32.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,537.00000	3,456,000	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	3,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,539.00000	1,459,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		37.00000	47,000	14.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		574.00000	503,000	14.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		500.00000	570,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		37.00000	26,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,463.00000	1,544,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,463.00000	2,544,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,687.00000	9,606,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,687.00000	7,606,000	35.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,687.00000	5,606,000	32.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,687.00000	3,606,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	2,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,688.00000	1,608,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		24.00000	30,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		711.00000	636,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		376.00000	441,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		63.00000	47,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,314.00000	1,394,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,313.00000	2,394,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,587.00000	9,506,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,587.00000	7,506,000	35.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,587.00000	5,506,000	32.53	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	13.45	Call		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,587.00000	3,506,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,589.00000	1,508,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		32.00000	41,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		619.00000	547,000	14.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		457.00000	526,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		44.00000	32,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,413.00000	1,494,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,413.00000	2,494,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,637.00000	9,556,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,637.00000	7,556,000	35.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,637.00000	5,556,000	32.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,637.00000	3,556,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,639.00000	1,558,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		28.00000	35,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		665.00000	591,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		416.00000	483,000	13.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		53.00000	39,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,364.00000	1,444,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,363.00000	2,444,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,987.00000	9,906,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,987.00000	7,906,000	36.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,987.00000	5,906,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,987.00000	3,906,000	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,988.00000	1,907,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		10.00000	12,000	16.06	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		997.00000	918,000	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		177.00000	224,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		164.00000	130,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,016.00000	1,096,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	2,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,013.00000	2,094,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,937.00000	9,856,000	36.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,937.00000	7,856,000	36.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,937.00000	5,856,000	33.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,937.00000	3,856,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,938.00000	1,857,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		11.00000	14,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		948.00000	870,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		205.00000	255,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		142.00000	111,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,066.00000	1,145,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	1,000	15.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,063.00000	2,144,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,037.00000	9,956,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,037.00000	7,956,000	36.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,037.00000	5,956,000	33.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,037.00000	3,956,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		8.00000	11,000	16.24	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	10.90	Put		1,045.00000	967,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		155.00000	195,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		192.00000	151,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		967.00000	1,046,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	2,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,963.00000	2,044,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,087.00000	10,006,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,087.00000	8,006,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,087.00000	6,006,000	33.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,087.00000	4,006,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,088.00000	2,007,000	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	9,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,094.00000	1,015,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		136.00000	168,000	12.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		223.00000	174,000	12.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		918.00000	997,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		5.00000	3,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,913.00000	1,994,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.43	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	19.75	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,887.00000	9,806,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,887.00000	7,806,000	36.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,887.00000	5,806,000	33.12	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		3,887.00000	3,806,000	28.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,888.00000	1,807,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		13.00000	17,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		900.00000	823,000	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		235.00000	289,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		122.00000	95,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,115.00000	1,195,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,113.00000	2,194,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,137.00000	10,056,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,137.00000	8,056,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,137.00000	6,056,000	33.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.67	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	14.00	Put		4,137.00000	4,056,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	8,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,143.00000	1,064,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		118.00000	147,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		255.00000	203,000	13.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		870.00000	948,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	4,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,863.00000	1,944,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,287.00000	10,206,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,287.00000	8,206,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,287.00000	6,206,000	33.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,287.00000	4,206,000	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,287.00000	2,206,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	5,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,291.00000	1,211,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		77.00000	97,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		364.00000	303,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		726.00000	802,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	8,000	14.66	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	14/06/2010	Foreign Exchange Future	8.15	Call		1,713.00000	1,794,000	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			10.09810	10.01470		13.47	181,765.80	18	4,917.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		48.00000	53,000	18.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,698.00000	1,620,000	18.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		258.00000	287,000	13.77	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		443.00000	389,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.25100	10.16670		13.91	0.00	0	2,020.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,033.00000	9,949,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,034.00000	7,950,000	24.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,036.00000	5,952,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		24.00000	27,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,057.00000	3,976,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		93.00000	102,000	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,126.00000	2,051,000	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		186.00000	201,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,219.00000	1,150,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		431.00000	467,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		464.00000	416,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,043.00000	1,112,000	12.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		76.00000	61,000	12.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,980.00000	2,062,000	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	11,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		103.00000	111,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,986.00000	1,910,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,083.00000	9,999,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,084.00000	8,000,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,086.00000	6,002,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		23.00000	26,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,106.00000	4,025,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		89.00000	99,000	19.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,172.00000	2,098,000	19.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		179.00000	194,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,262.00000	1,193,000	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		412.00000	445,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		495.00000	444,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,003.00000	1,068,000	12.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		86.00000	67,000	12.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,932.00000	2,013,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	12,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,783.00000	10,699,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	1,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,783.00000	8,700,000	24.66	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	16.95	Call		2.00000	2,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,785.00000	6,701,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		11.00000	13,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,794.00000	4,712,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		54.00000	59,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,837.00000	2,758,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		109.00000	119,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,892.00000	1,818,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		227.00000	245,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,010.00000	944,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		545.00000	589,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		328.00000	288,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,265.00000	1,341,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	40,000	12.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,683.00000	10,599,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,684.00000	8,600,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,685.00000	6,601,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		12.00000	14,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,695.00000	4,613,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		57.00000	64,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,740.00000	2,663,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		117.00000	126,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,800.00000	1,725,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		246.00000	266,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		929.00000	865,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		599.00000	645,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		282.00000	244,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,358.00000	1,435,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		41.00000	34,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,833.00000	9,749,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,834.00000	7,750,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		3.00000	4,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,836.00000	5,753,000	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		27.00000	30,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,860.00000	3,779,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		106.00000	115,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,939.00000	1,864,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		218.00000	235,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,051.00000	984,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		520.00000	563,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		353.00000	312,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,219.00000	1,295,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	44,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,177.00000	2,260,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	9,000	15.62	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	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,933.00000	9,849,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,934.00000	7,850,000	24.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,936.00000	5,852,000	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		26.00000	29,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,959.00000	3,878,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		99.00000	108,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,032.00000	1,957,000	18.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		201.00000	217,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,134.00000	1,066,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		473.00000	513,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		406.00000	362,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,128.00000	1,203,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		61.00000	52,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,078.00000	2,161,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	10,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,233.00000	10,149,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,234.00000	8,150,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	3,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,235.00000	6,152,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		20.00000	23,000	22.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,253.00000	4,172,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		80.00000	88,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,313.00000	2,237,000	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		160.00000	173,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,393.00000	1,322,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		361.00000	390,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		594.00000	539,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		888.00000	949,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		121.00000	98,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,786.00000	1,867,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	16,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,383.00000	10,299,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,384.00000	8,300,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,385.00000	6,301,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		17.00000	19,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,400.00000	4,318,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		71.00000	79,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,454.00000	2,378,000	19.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		143.00000	155,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,526.00000	1,454,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		317.00000	343,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		700.00000	642,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		783.00000	838,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		166.00000	137,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,641.00000	1,721,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		24.00000	20,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,683.00000	9,599,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,684.00000	7,600,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		4.00000	5,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,687.00000	5,604,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		30.00000	33,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,713.00000	3,632,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,325.00000	2,408,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	7,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,733.00000	9,649,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,734.00000	7,650,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,737.00000	5,653,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		29.00000	32,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,762.00000	3,681,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		113.00000	122,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,846.00000	1,771,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		236.00000	255,000	15.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		969.00000	904,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		572.00000	617,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		305.00000	266,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,311.00000	1,388,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	37,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,276.00000	2,359,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	8,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,783.00000	9,699,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,784.00000	7,700,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,787.00000	5,703,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		28.00000	31,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,811.00000	3,730,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,226.00000	2,309,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	8,000	15.80	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			342.02000	343.43900			0.00	0	0.00
AL7T	On	05/08/2010	Index Future			347.70100	349.14400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.86100	316.06600			0.00	0	628.00
ALBI	On	05/08/2010	Index Future			320.17800	321.34500			0.00	0	1,067.00
ALBI	On	04/11/2010	Index Future			325.89100	327.14500			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.91060	6.88420		10.38	863,825.00	125	10,757.00

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	42.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Put		7,716.00000	7,689,000	42.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,716.00000	5,689,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,716.00000	3,689,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		1.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,717.00000	1,689,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		306.00000	330,000	12.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		22.00000	19,000	12.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,284.00000	1,311,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,284.00000	2,311,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,284.00000	3,311,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,284.00000	4,311,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,666.00000	7,639,000	42.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,666.00000	5,639,000	38.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	33.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,666.00000	3,639,000	33.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	0,000	21.60	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		1,667.00000	1,639,000	21.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		352.00000	375,000	12.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		18.00000	14,000	12.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,334.00000	1,361,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,334.00000	2,361,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,334.00000	3,361,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,334.00000	4,361,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	42.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,616.00000	7,589,000	42.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,616.00000	5,589,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	33.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,616.00000	3,589,000	33.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	0,000	21.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,617.00000	1,589,000	21.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		398.00000	422,000	13.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		14.00000	11,000	13.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,384.00000	1,411,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,384.00000	2,411,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.63	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		3,384.00000	3,411,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,384.00000	4,411,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		220.00000	244,000	11.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		36.00000	33,000	11.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	42.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,966.00000	7,939,000	42.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	39.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,966.00000	5,939,000	39.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	35.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,966.00000	3,939,000	35.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,966.00000	1,939,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		109.00000	132,000	10.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		75.00000	71,000	10.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,035.00000	1,061,000	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,034.00000	2,061,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,034.00000	3,061,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,034.00000	4,061,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	42.68	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		7,866.00000	7,839,000	42.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,866.00000	5,839,000	38.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	34.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,866.00000	3,839,000	34.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,867.00000	1,839,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		180.00000	204,000	11.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		46.00000	43,000	11.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,134.00000	1,161,000	16.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	16.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,134.00000	2,161,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,134.00000	3,161,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,134.00000	4,161,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,016.00000	7,989,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	39.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,016.00000	5,989,000	39.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	35.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,016.00000	3,989,000	35.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,016.00000	1,989,000	23.98	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		87.00000	101,000	10.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		103.00000	90,000	10.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		985.00000	1,011,000	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	0,000	17.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,984.00000	2,011,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,984.00000	3,011,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,984.00000	4,011,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	42.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,916.00000	7,889,000	42.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	39.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,916.00000	5,889,000	39.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,916.00000	3,889,000	35.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	0,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,917.00000	1,889,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		143.00000	166,000	11.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		59.00000	55,000	11.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,085.00000	1,111,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,084.00000	2,111,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,084.00000	3,111,000	14.63	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	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,084.00000	4,111,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	42.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,766.00000	7,739,000	42.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,766.00000	5,739,000	38.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	34.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,766.00000	3,739,000	34.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,767.00000	1,739,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		262.00000	286,000	12.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		28.00000	25,000	12.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,234.00000	1,261,000	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,234.00000	2,261,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,234.00000	3,261,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,234.00000	4,261,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,266.00000	8,239,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	39.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,266.00000	6,239,000	39.72	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	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,266.00000	4,239,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,266.00000	2,239,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		28.00000	32,000	12.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		294.00000	271,000	12.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		737.00000	762,000	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		3.00000	1,000	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,734.00000	1,761,000	15.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,734.00000	2,761,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,734.00000	3,761,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,216.00000	8,189,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	39.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,216.00000	6,189,000	39.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,216.00000	4,189,000	36.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	25.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,216.00000	2,189,000	25.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		35.00000	40,000	11.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		251.00000	229,000	11.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		787.00000	812,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	1,000	15.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,784.00000	1,811,000	15.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,784.00000	2,811,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,784.00000	3,811,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,116.00000	8,089,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	39.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,116.00000	6,089,000	39.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,116.00000	4,089,000	35.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,116.00000	2,089,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		55.00000	64,000	11.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		171.00000	153,000	11.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		886.00000	911,000	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	0,000	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,884.00000	1,911,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,884.00000	2,911,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,884.00000	3,911,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	14.63	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	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,066.00000	8,039,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	39.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,066.00000	6,039,000	39.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,066.00000	4,039,000	35.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,066.00000	2,039,000	24.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		69.00000	81,000	10.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		135.00000	120,000	10.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		936.00000	961,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	0,000	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,934.00000	1,961,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,934.00000	2,961,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,934.00000	3,961,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,316.00000	8,289,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	39.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,316.00000	6,289,000	39.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	36.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,316.00000	4,289,000	36.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	25.73	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		2,316.00000	2,289,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		23.00000	25,000	12.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		339.00000	314,000	12.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		688.00000	713,000	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		4.00000	2,000	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,684.00000	1,711,000	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,684.00000	2,711,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,684.00000	3,711,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,166.00000	8,139,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,166.00000	6,139,000	39.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	35.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,166.00000	4,139,000	35.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	24.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,166.00000	2,139,000	24.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		44.00000	51,000	11.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		210.00000	190,000	11.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		836.00000	861,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,834.00000	1,861,000	15.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.03	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		2,834.00000	2,861,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,834.00000	3,861,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,366.00000	8,339,000	42.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	39.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,366.00000	6,339,000	39.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	36.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,366.00000	4,339,000	36.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,366.00000	2,339,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		19.00000	20,000	12.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		385.00000	359,000	12.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		639.00000	663,000	14.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		5.00000	2,000	14.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,634.00000	1,661,000	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	15.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,634.00000	2,661,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,634.00000	3,661,000	14.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	14.63	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future			6.94080	6.91340		12.07	0.00	0	4,490.00
AU\$ / ROn 13/12/2010 Foreign Exchange Future			6.96940	6.94030		12.69	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			7.44220	7.38390		10.61	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		149.00000	198,000	11.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		65.00000	56,000	11.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		117.00000	163,000	11.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		83.00000	71,000	11.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		185.00000	236,000	11.80	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		51.00000	44,000	11.80	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.55230	7.49140		11.61	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.23100	138.53700			2,764,620.00	2	0.00
CRD1 On	05/08/2010	Index Future			140.56500	140.85100			2,811,300.00	2	2.00
CRD1 On	04/11/2010	Index Future			142.91800	143.23400			0.00	0	0.00
GOVI On	06/05/2010	GOVI			316.29100	317.51200		6.80	838,171,150.00	265	55.00
GOVI On	06/05/2010	GOVI	309.80	Call		77,120.00000	64,910,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		0.00000	0,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.63200	322.81500		6.57	852,324,800.00	265	265.00
GOVI On	05/08/2010	GOVI	315.60	Call		87,910.00000	78,978,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		15,760.00000	18,658,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			327.01500	328.27700			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		7,230.00000	19,850,000		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		7,330.00000	19,950,000		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		7,130.00000	19,750,000		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			369.98800	368.87200			0.00	0	8.00
ILBI	On	05/08/2010	Index Future			376.21200	375.07700			0.00	0	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			306.67400	307.80200			9,200,220.00	3	0.00
OTH1	On	05/08/2010	Index Future			311.85200	312.94300			9,355,560.00	3	3.00
OTH1	On	04/11/2010	Index Future			317.07100	318.23800			0.00	0	0.00
R155	On	06/05/2010	Bond Future			6.98100	6.90600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		766.00000	669,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		830.00000	733,000	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		702.00000	604,000	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			7.90300	7.83400		3.75	111,711,398.60	886	745.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,239.00000	2,898,000	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		823.00000	491,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		5.00000	14,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		382.00000	133,000	3.77	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		56.00000	148,000	3.77	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.97500	7.90100		4.00	64,363,001.30	502	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,004.00000	3,680,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		82.00000	106,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,980.00000	2,684,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		196.00000	248,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		5,077.00000	4,739,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		31.00000	41,000	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		425.00000	519,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,057.00000	1,803,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.99500	7.91600		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,081.00000	2,809,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		487.00000	570,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,252.00000	2,974,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		439.00000	516,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,914.00000	2,649,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		539.00000	629,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.02400	7.93900		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,669.00000	1,493,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,836.00000	2,023,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,776.00000	1,593,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,729.00000	1,909,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,566.00000	1,397,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,948.00000	2,142,000	3.98	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.84300	8.78300		9.25	1,086,668,009.25	9,183	988.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,064.00000	1,493,000	9.37	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		8.00000	11,000	9.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.90600	8.84500		9.75	996,787,459.90	8,665	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,636.00000	4,204,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		900.00000	1,043,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,867.00000	1,610,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,771.00000	3,088,000	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		8,310.00000	7,778,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		209.00000	252,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,276.00000	9,721,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		90.00000	109,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.94200	8.87900		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,305.00000	4,911,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,916.00000	2,108,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,604.00000	5,199,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,770.00000	1,951,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,013.00000	4,630,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,072.00000	2,275,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,969.00000	4,287,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,754.00000	2,486,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.98000	8.91400		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,471.00000	4,138,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,682.00000	3,955,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,720.00000	4,376,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,475.00000	3,738,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,231.00000	3,909,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,900.00000	4,184,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.87300	7.80400		3.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,670.00000	2,401,000	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			7.95100	7.87700		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		4,075.00000	3,808,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		17.00000	24,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.96900	7.88900		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,505.00000	2,289,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		381.00000	446,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,639.00000	2,418,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		344.00000	404,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,373.00000	2,162,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		421.00000	491,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.99300	7.90800		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,419.00000	1,268,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,113.00000	1,245,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,511.00000	1,354,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,039.00000	1,165,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,330.00000	1,185,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,190.00000	1,328,000	3.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.49300	8.41400		5.75	156,923,933.50	1,570	1,570.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,084.00000	2,661,000	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			8.57300	8.49000		6.00	159,568,818.30	1,570	3,177.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,030.00000	3,648,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		169.00000	218,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.61600	8.52800		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,075.00000	3,722,000	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		503.00000	594,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,271.00000	3,911,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		457.00000	542,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,883.00000	3,537,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		553.00000	651,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.66500	8.57400		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,919.00000	1,707,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,283.00000	2,517,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,040.00000	1,820,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,158.00000	2,384,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,803.00000	1,600,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,414.00000	2,657,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.57300	8.50400		6.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,872.00000	2,466,000	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		5,658.00000	5,252,000	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		248.00000	479,000	6.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		224.00000	49,000	6.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.65000	8.57700		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,997.00000	3,632,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		221.00000	275,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.68900	8.61400		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,209.00000	3,888,000	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		715.00000	814,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,417.00000	4,089,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		655.00000	748,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,006.00000	3,692,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		780.00000	887,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.73200	8.65400		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,947.00000	1,755,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,797.00000	3,032,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,074.00000	1,874,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,647.00000	2,874,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,825.00000	1,641,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,953.00000	3,196,000	6.91	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.84400	7.76500		3.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,029.00000	2,782,000	3.12	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.93900	7.85300		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,308.00000	3,060,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		9.00000	13,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.95500	7.86100		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,003.00000	1,802,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		263.00000	320,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,111.00000	1,905,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		237.00000	289,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,898.00000	1,701,000	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		293.00000	354,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.98100	7.87800		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,115.00000	973,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		803.00000	925,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,187.00000	1,039,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		748.00000	863,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,046.00000	909,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		862.00000	988,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.66300	8.60400		7.50	0.00	0	137.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,838.00000	3,479,000	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			8.73700	8.67600		7.75	3,644,136.40	40	700.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,919.00000	4,588,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		163.00000	196,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,694.00000	3,393,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		346.00000	409,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,082.00000	3,358,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		490.00000	403,000	7.60	0.00	0	100.00
R207	On	04/11/2010	Bond Future			8.77400	8.71000		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,976.00000	3,700,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		879.00000	977,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,184.00000	3,902,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		807.00000	899,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,773.00000	3,504,000	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		957.00000	1,062,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.81500	8.74800		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,539.00000	2,342,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,528.00000	2,715,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,688.00000	2,483,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,390.00000	2,569,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,396.00000	2,206,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,672.00000	2,867,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.72300	8.66400		8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,612.00000	3,239,000	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			8.79000	8.72900		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,849.00000	4,512,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		221.00000	263,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.82900	8.76500		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,883.00000	3,602,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		979.00000	1,088,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,095.00000	3,807,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		899.00000	1,001,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,677.00000	3,403,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,066.00000	1,183,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.86900	8.80300		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,513.00000	2,316,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,833.00000	3,032,000	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		2,662.00000	2,459,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,680.00000	2,873,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,369.00000	2,180,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,992.00000	3,199,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.83200	8.77300		12.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1.00000	0,000	11.87	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,243.00000	2,712,000	11.87	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.88000	8.81900		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,713.00000	1,487,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,264.00000	2,520,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.90800	8.84500		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,377.00000	3,086,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,170.00000	2,373,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,600.00000	3,298,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,010.00000	2,203,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,162.00000	2,882,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,341.00000	2,555,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.93600	8.87200		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,119.00000	3,834,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,125.00000	3,340,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,331.00000	4,039,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,955.00000	3,163,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,913.00000	3,637,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,305.00000	3,528,000	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			312.44100	313.64100			312,441,000.00	100	0.00
TRT1	On	05/08/2010			317.71700	318.87900			317,717,000.00	100	100.00
TRT1	On	04/11/2010			323.03400	324.27400			0.00	0	0.00
Total for Derivatives :									5,102,355,696.15	48,346	783,420.00

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	6.96000	6.88500			0.00	0	0.00
R157	On	15/09/2015		Spot Bond	7.89500	7.82500			0.00	0	0.00
R186	On	21/12/2026		Spot Bond	8.83500	8.77500			0.00	0	0.00
R201	On	21/12/2014		Spot Bond	7.86500	7.79500			0.00	0	0.00
R203	On	15/09/2017		Spot Bond	8.48500	8.40500			0.00	0	0.00
R204	On	21/12/2018		Spot Bond	8.57000	8.50000			0.00	0	0.00
R206	On	15/01/2014		Spot Bond	7.83500	7.76500			0.00	0	0.00
R207	On	15/01/2020		Spot Bond	8.66000	8.60000			0.00	0	0.00
R208	On	31/03/2021		Spot Bond	8.72000	8.65500			0.00	0	0.00
R209	On	31/03/2036		Spot Bond	8.83000	8.77000			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:							5,102,355,696.15	48,346	783,420.00