



Daily MTM Report

Daily summary for: 19/05/2010

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			7.85340	7.60210		16.62	138,314,080.80	17,612	249,905.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		7.00000	20,000	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		805.00000	567,000	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,548.00000	8,297,000	51.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	47.82	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,548.00000	6,297,000	47.82	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,452.00000	3,703,000	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,598.00000	8,347,000	51.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	47.93	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,598.00000	6,347,000	47.93	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,402.00000	3,653,000	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	51.56	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	16.30	Put		8,698.00000	8,447,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,998.00000	8,747,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,198.00000	8,947,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,198.00000	6,947,000	49.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,198.00000	2,947,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,148.00000	8,897,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	49.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,148.00000	6,897,000	49.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,148.00000	2,897,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,852.00000	2,103,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,852.00000	3,103,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,098.00000	8,847,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	49.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,098.00000	6,847,000	49.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,898.00000	8,647,000	51.56	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	16.55	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,948.00000	8,697,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,848.00000	8,597,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,848.00000	6,597,000	48.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		229.00000	430,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		77.00000	27,000	18.37	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,152.00000	1,403,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,152.00000	2,403,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,152.00000	3,403,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,748.00000	8,497,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	48.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,748.00000	6,497,000	48.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,252.00000	1,503,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,252.00000	2,503,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,252.00000	3,503,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	51.56	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	16.25	Put		8,648.00000	8,397,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		385.00000	613,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		33.00000	10,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,352.00000	1,603,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,352.00000	3,603,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	48.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,698.00000	6,447,000	48.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	44.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,198.00000	4,947,000	44.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		10.00000	29,000	19.07	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		708.00000	476,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		343.00000	566,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		41.00000	13,000	19.03	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,302.00000	1,553,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,302.00000	2,553,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,302.00000	3,553,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		6.00000	17,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		854.00000	614,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	6,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,150.00000	903,000	21.51	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	14.60	Call		0.00000	0,000	48.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,998.00000	6,747,000	48.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,948.00000	6,697,000	48.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,948.00000	3,697,000	39.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,898.00000	6,647,000	48.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	7,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,100.00000	854,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		904.00000	1,154,000	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,902.00000	2,153,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,902.00000	3,153,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		5.00000	14,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		903.00000	661,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		196.00000	387,000	18.15	774,000.00	2,000	5,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		94.00000	34,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,102.00000	2,353,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,102.00000	3,353,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.11	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	13.05	Put		5,448.00000	5,197,000	45.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,448.00000	4,197,000	42.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,448.00000	3,197,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	11,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		952.00000	708,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		165.00000	346,000	17.93	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		113.00000	43,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,053.00000	1,304,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,052.00000	2,303,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,052.00000	3,303,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	45.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,498.00000	5,247,000	45.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,498.00000	4,247,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,498.00000	3,247,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	10,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,001.00000	757,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,003.00000	1,254,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,002.00000	2,253,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,002.00000	3,253,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	45.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,548.00000	5,297,000	45.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,548.00000	3,297,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	8,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,051.00000	805,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		953.00000	1,204,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,952.00000	2,203,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,952.00000	3,203,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	45.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,698.00000	5,447,000	45.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	43.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,698.00000	4,447,000	43.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,698.00000	3,447,000	38.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	5,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,200.00000	952,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		68.00000	169,000	16.84	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		266.00000	116,000	16.84	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		805.00000	1,054,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		3.00000	1,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,802.00000	2,053,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,802.00000	3,053,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		57.00000	141,000	16.62	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		305.00000	138,000	16.62	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		756.00000	1,004,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		4.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,752.00000	2,003,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,752.00000	3,003,000	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,798.00000	5,547,000	46.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,798.00000	3,547,000	38.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	3,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,299.00000	1,050,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		47.00000	120,000	16.89	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		345.00000	167,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		708.00000	955,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		6.00000	2,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,702.00000	1,953,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,702.00000	2,953,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,898.00000	5,647,000	46.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,898.00000	3,647,000	39.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,098.00000	5,847,000	46.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,098.00000	4,847,000	44.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,098.00000	3,847,000	40.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,098.00000	2,847,000	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	46.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,048.00000	5,797,000	46.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	44.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,048.00000	4,797,000	44.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	40.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,048.00000	3,797,000	40.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		472.00000	709,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		20.00000	6,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,452.00000	1,703,000	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,452.00000	2,703,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,998.00000	5,747,000	46.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,998.00000	3,747,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,998.00000	2,747,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	2,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,499.00000	1,249,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		22.00000	60,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		520.00000	307,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		518.00000	758,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		16.00000	5,000	19.90	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,502.00000	1,753,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,502.00000	2,753,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,848.00000	5,597,000	46.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,848.00000	3,597,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		39.00000	101,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		387.00000	198,000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		659.00000	905,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		7.00000	2,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,652.00000	1,903,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,652.00000	2,903,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,748.00000	5,497,000	45.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,748.00000	4,497,000	43.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,748.00000	3,497,000	38.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	3,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,349.00000	1,100,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	4,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,249.00000	1,001,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,398.00000	5,147,000	44.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	42.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,398.00000	4,147,000	42.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	2,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,399.00000	1,149,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		612.00000	856,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		10.00000	3,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,602.00000	1,853,000	24.43	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	6.00	Put		0.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	45.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,598.00000	5,347,000	45.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,598.00000	3,347,000	37.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	1,000	23.96	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,598.00000	1,348,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		428.00000	661,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		26.00000	8,000	19.46	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,402.00000	1,653,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,402.00000	2,653,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,248.00000	3,997,000	42.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	1,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,648.00000	1,398,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	2,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,449.00000	1,199,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		303.00000	520,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		51.00000	17,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,898.00000	7,647,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,398.00000	6,147,000	47.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,898.00000	4,647,000	43.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,398.00000	3,147,000	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,103.00000	1,353,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,602.00000	2,853,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,102.00000	4,353,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,148.00000	7,897,000	51.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	48.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,648.00000	6,397,000	48.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,648.00000	3,397,000	37.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		13.00000	35,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		661.00000	432,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		854.00000	1,104,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		2.00000	1,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,352.00000	2,603,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,852.00000	4,103,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	1,000	24.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,698.00000	1,448,000	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		137.00000	306,000	17.71	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		135.00000	53,000	17.71	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	43.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,648.00000	4,397,000	43.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	42.15	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,298.00000	4,047,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	23.69	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,549.00000	1,298,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,748.00000	1,498,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		116.00000	268,000	17.50	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		164.00000	65,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,598.00000	4,347,000	42.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,998.00000	1,747,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,898.00000	1,647,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		98.00000	233,000	17.28	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		196.00000	80,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,048.00000	1,797,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,948.00000	1,697,000	25.86	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	9.45	Call		0.00000	1,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,848.00000	1,598,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		82.00000	199,000	17.06	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		230.00000	96,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,948.00000	4,697,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		18.00000	50,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		566.00000	347,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,148.00000	4,897,000	44.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,048.00000	2,797,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,948.00000	2,697,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,848.00000	2,597,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		9.00000	24,000	19.34	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		757.00000	521,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,998.00000	4,747,000	43.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,898.00000	2,647,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,798.00000	2,547,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		15.00000	42,000	18.52	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		613.00000	389,000	18.52	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,848.00000	4,597,000	43.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,748.00000	2,497,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,648.00000	2,397,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,548.00000	2,297,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,448.00000	2,197,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,348.00000	2,097,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,248.00000	1,997,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,148.00000	1,897,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		27.00000	72,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		475.00000	269,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.79	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,548.00000	4,297,000	42.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	1,000	25.05	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,798.00000	1,548,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,798.00000	4,547,000	43.43	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	10.30	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,698.00000	2,447,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,598.00000	2,347,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,498.00000	2,247,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,298.00000	2,047,000	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,198.00000	1,947,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,098.00000	1,847,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		33.00000	85,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		431.00000	232,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,398.00000	2,147,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,098.00000	7,847,000	51.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,902.00000	4,153,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	46.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,148.00000	5,897,000	46.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,148.00000	3,897,000	41.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,198.00000	7,947,000	51.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	47.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,198.00000	5,947,000	47.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,198.00000	3,947,000	41.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,802.00000	4,053,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,348.00000	8,097,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,348.00000	6,097,000	47.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,348.00000	4,097,000	42.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,652.00000	3,903,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,248.00000	7,997,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,248.00000	5,997,000	47.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,752.00000	4,003,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,898.00000	9,647,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,298.00000	8,047,000	51.56	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	13.90	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,298.00000	6,047,000	47.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,702.00000	3,953,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,398.00000	8,147,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,602.00000	3,853,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,448.00000	8,197,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,448.00000	6,197,000	47.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		564.00000	807,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		12.00000	4,000	20.12	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,552.00000	1,803,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,552.00000	2,803,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,552.00000	3,803,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,998.00000	7,747,000	51.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,002.00000	4,253,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.12	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	14/06/2010	Foreign Exchange Future	15.65	Put		8,048.00000	7,797,000	51.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,952.00000	4,203,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,498.00000	8,247,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	47.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,498.00000	6,247,000	47.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,502.00000	3,753,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		265.00000	475,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		63.00000	22,000	18.59	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.97360	7.71850		16.80	34,206,744.00	4,290	33,079.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,132.00000	7,876,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,132.00000	5,876,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,133.00000	3,877,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		23.00000	37,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,155.00000	1,913,000	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		897.00000	1,137,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		29.00000	13,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,871.00000	2,125,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	1,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,869.00000	3,124,000	27.01	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	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,869.00000	4,124,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,082.00000	7,826,000	34.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,082.00000	5,826,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	2,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,083.00000	3,828,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		24.00000	39,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,106.00000	1,865,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		261.00000	391,000	16.60	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		343.00000	217,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		942.00000	1,185,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		24.00000	11,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,921.00000	2,175,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,919.00000	3,174,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,919.00000	4,174,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		243.00000	364,000	16.67	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		375.00000	240,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,182.00000	7,926,000	34.56	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	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,182.00000	5,926,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,183.00000	3,927,000	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		21.00000	36,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,203.00000	1,962,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		227.00000	338,000	16.74	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		409.00000	264,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		852.00000	1,088,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		34.00000	14,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,821.00000	2,075,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,819.00000	3,074,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,819.00000	4,074,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,232.00000	7,976,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,232.00000	5,976,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,233.00000	3,977,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		19.00000	34,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,251.00000	2,010,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		212.00000	314,000	16.80	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		444.00000	290,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		809.00000	1,040,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		41.00000	16,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,772.00000	2,026,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	2,000	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,769.00000	3,024,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,769.00000	4,024,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,332.00000	8,076,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,332.00000	6,076,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,333.00000	4,077,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		16.00000	29,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,348.00000	2,105,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		184.00000	275,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		516.00000	351,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		725.00000	948,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		57.00000	24,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,672.00000	1,926,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	2,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,669.00000	2,924,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,669.00000	3,924,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,382.00000	8,126,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,382.00000	6,126,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,383.00000	4,127,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		15.00000	27,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,397.00000	2,153,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		172.00000	257,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		554.00000	383,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		684.00000	903,000	15.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		66.00000	29,000	15.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,623.00000	1,876,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	2,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,619.00000	2,874,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,619.00000	3,874,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,432.00000	8,176,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,432.00000	6,176,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,433.00000	4,177,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		14.00000	25,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,446.00000	2,201,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		161.00000	241,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		593.00000	417,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		645.00000	860,000	15.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		77.00000	36,000	15.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,573.00000	1,827,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	3,000	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,569.00000	2,824,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,569.00000	3,824,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,582.00000	8,326,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,582.00000	6,326,000	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,583.00000	4,327,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	20,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,593.00000	2,346,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		535.00000	733,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		117.00000	59,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,425.00000	1,678,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	4,000	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,419.00000	2,674,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,419.00000	3,674,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,532.00000	8,276,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,532.00000	6,276,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,533.00000	4,277,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	22,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,544.00000	2,298,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		141.00000	211,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		673.00000	487,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		570.00000	774,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		102.00000	50,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,474.00000	1,727,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		6.00000	3,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,469.00000	2,724,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,469.00000	3,724,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,682.00000	8,426,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.17	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,682.00000	6,426,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,683.00000	4,427,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		9.00000	17,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,691.00000	2,443,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		116.00000	174,000	18.74	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		798.00000	600,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		467.00000	655,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		149.00000	81,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,326.00000	1,579,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		8.00000	5,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,319.00000	2,574,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,319.00000	3,574,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		132.00000	198,000	18.31	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		714.00000	524,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,982.00000	7,726,000	34.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,982.00000	5,726,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,983.00000	3,728,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		29.00000	42,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,011.00000	1,768,000	24.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		300.00000	448,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		282.00000	174,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,034.00000	1,283,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		16.00000	9,000	16.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,020.00000	2,275,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,019.00000	3,274,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,019.00000	4,274,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,032.00000	7,776,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,032.00000	5,776,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,033.00000	3,778,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		26.00000	40,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,058.00000	1,816,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		279.00000	419,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		311.00000	195,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		987.00000	1,234,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		19.00000	10,000	16.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,970.00000	2,225,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,969.00000	3,224,000	27.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,969.00000	4,224,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,282.00000	8,026,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,282.00000	6,026,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,283.00000	4,027,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		18.00000	32,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,300.00000	2,058,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		197.00000	294,000	17.02	147,000.00	500	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		479.00000	320,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		766.00000	994,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		48.00000	20,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,722.00000	1,976,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	2,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,719.00000	2,974,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,719.00000	3,974,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,482.00000	8,226,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,482.00000	6,226,000	30.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,483.00000	4,227,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	23,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,495.00000	2,249,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		150.00000	226,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		632.00000	452,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		607.00000	816,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		89.00000	42,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,524.00000	1,777,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	3,000	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,519.00000	2,774,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,519.00000	3,774,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,632.00000	8,376,000	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,632.00000	6,376,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,633.00000	4,377,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		10.00000	18,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,642.00000	2,394,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		123.00000	186,000	18.53	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		755.00000	562,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		500.00000	693,000	16.00	346,500.00	500	1,500.00

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		132.00000	69,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,376.00000	1,628,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	4,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,369.00000	2,624,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,369.00000	3,624,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		41.00000	62,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,623.00000	1,388,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		48.00000	72,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,480.00000	1,248,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		927.00000	720,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		95.00000	144,000	19.39	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,061.00000	846,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		79.00000	120,000	20.03	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		51.00000	76,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,433.00000	1,202,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		56.00000	85,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,338.00000	1,111,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		90.00000	135,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		972.00000	761,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		232.00000	138,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		350.00000	512,000	16.34	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		324.00000	479,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		256.00000	155,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			8.09170	7.83300		17.10	2,670,261.00	330	7,445.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,117.00000	7,859,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	5,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,118.00000	5,863,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		19.00000	28,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,136.00000	3,886,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		71.00000	96,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,188.00000	1,954,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		355.00000	481,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		472.00000	339,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		953.00000	1,185,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		70.00000	43,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,892.00000	2,148,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		9.00000	6,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,885.00000	3,143,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,883.00000	4,142,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		202.00000	273,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		919.00000	731,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,167.00000	7,909,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	5,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,168.00000	5,913,000	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		18.00000	28,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,185.00000	3,936,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		68.00000	93,000	23.69	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,235.00000	2,001,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		913.00000	1,139,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		80.00000	47,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,843.00000	2,098,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		10.00000	6,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,835.00000	3,093,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,833.00000	4,092,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,217.00000	7,959,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	5,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,218.00000	5,963,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		17.00000	27,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,234.00000	3,985,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		66.00000	90,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,283.00000	2,048,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		322.00000	434,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		539.00000	392,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		874.00000	1,094,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		91.00000	52,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,794.00000	2,049,000	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		11.00000	7,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,785.00000	3,043,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,783.00000	4,042,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,267.00000	8,009,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	4,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,268.00000	6,012,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		16.00000	26,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,283.00000	4,034,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		64.00000	88,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,331.00000	2,096,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		307.00000	412,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		574.00000	420,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		836.00000	1,049,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		103.00000	57,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,745.00000	1,999,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		12.00000	7,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,735.00000	2,993,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,733.00000	3,992,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		338.00000	457,000	16.93	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		505.00000	365,000	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,317.00000	8,059,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	4,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,318.00000	6,062,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		15.00000	25,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,332.00000	4,083,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		61.00000	85,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,378.00000	2,143,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		292.00000	394,000	17.27	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		609.00000	452,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		799.00000	1,008,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		116.00000	66,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,696.00000	1,950,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		13.00000	8,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,685.00000	2,943,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	1,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,683.00000	3,942,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,367.00000	8,109,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	4,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,368.00000	6,112,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		14.00000	24,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,381.00000	4,132,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		59.00000	82,000	24.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,426.00000	2,190,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		279.00000	376,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		646.00000	484,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		763.00000	967,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		130.00000	75,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,648.00000	1,901,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		15.00000	9,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,635.00000	2,894,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,633.00000	3,892,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,417.00000	8,159,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	4,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,418.00000	6,162,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		14.00000	23,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,431.00000	4,181,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		57.00000	79,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,474.00000	2,237,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		266.00000	359,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		683.00000	517,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		728.00000	927,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		145.00000	85,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,599.00000	1,852,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		16.00000	10,000	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	5.25	Call		2,586.00000	2,844,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,583.00000	3,842,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,617.00000	8,358,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	3,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,618.00000	6,361,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		10.00000	19,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,627.00000	4,377,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		50.00000	68,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,667.00000	2,426,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		221.00000	299,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		838.00000	657,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		598.00000	779,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		215.00000	137,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,408.00000	1,658,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		25.00000	16,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,387.00000	2,644,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	2,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,384.00000	3,642,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,567.00000	8,309,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	3,000	29.23	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	14.40	Put		6,568.00000	6,311,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		11.00000	20,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,578.00000	4,328,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		51.00000	71,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,618.00000	2,379,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		231.00000	313,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		798.00000	621,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		629.00000	814,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		196.00000	122,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,455.00000	1,706,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		22.00000	14,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,436.00000	2,694,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,434.00000	3,692,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		193.00000	261,000	18.83	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		960.00000	769,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,667.00000	8,408,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	3,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,668.00000	6,411,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		10.00000	19,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,677.00000	4,427,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		48.00000	66,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,715.00000	2,474,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		211.00000	286,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		878.00000	694,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		569.00000	744,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		236.00000	152,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,360.00000	1,610,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		27.00000	18,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,337.00000	2,595,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,334.00000	3,592,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		254.00000	342,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		721.00000	550,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,018.00000	7,759,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	6,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,018.00000	5,764,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		22.00000	30,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,039.00000	3,788,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		77.00000	102,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,094.00000	1,860,000	23.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		392.00000	532,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		409.00000	290,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,036.00000	1,277,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		53.00000	35,000	16.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,990.00000	2,247,000	19.66	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	5.85	Put		7.00000	5,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,984.00000	3,243,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,983.00000	4,242,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,068.00000	7,809,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	5,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,068.00000	5,813,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		21.00000	29,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,088.00000	3,837,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		74.00000	99,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,141.00000	1,907,000	23.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		373.00000	506,000	16.75	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		440.00000	314,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		994.00000	1,231,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		61.00000	39,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,941.00000	2,197,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		8.00000	5,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,934.00000	3,193,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,933.00000	4,192,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,467.00000	8,209,000	29.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	4,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,468.00000	6,212,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		13.00000	22,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,480.00000	4,230,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		55.00000	76,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,522.00000	2,284,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		694.00000	889,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		161.00000	97,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,551.00000	1,803,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		18.00000	11,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,536.00000	2,794,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,533.00000	3,792,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	1,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,517.00000	8,259,000	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	3,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,518.00000	6,261,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		12.00000	21,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,529.00000	4,279,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		53.00000	73,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,570.00000	2,331,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		242.00000	327,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		759.00000	585,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		661.00000	851,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		178.00000	109,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,503.00000	1,755,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		20.00000	13,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,486.00000	2,744,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,484.00000	3,742,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	2,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,218.00000	6,960,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		5.00000	11,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,222.00000	4,969,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		34.00000	46,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,251.00000	3,004,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		133.00000	179,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,350.00000	1,137,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,783.00000	5,042,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,395.00000	1,181,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		128.00000	173,000	20.57	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		96.00000	128,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,763.00000	1,536,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		119.00000	160,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,486.00000	1,268,000	20.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		93.00000	124,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,810.00000	1,582,000	22.13	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	13/12/2010	Foreign Exchange Future	7.80	Call		414.00000	559,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		381.00000	267,000	16.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.20980	7.94830		17.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		464.00000	609,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		516.00000	399,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		442.00000	582,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		544.00000	422,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		487.00000	636,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		489.00000	376,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		883.00000	700,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		331.00000	410,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,646.00000	2,419,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		94.00000	129,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.32730	8.06290		17.13	0.00	0	675.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		875.00000	1,046,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		262.00000	169,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		843.00000	1,036,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		280.00000	209,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		908.00000	1,084,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		245.00000	157,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.28190	10.98040		15.43	24,741,206.70	2,193	31,923.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		11,070.00000	10,768,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		9,070.00000	8,768,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,370.00000	11,068,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,370.00000	9,068,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,870.00000	10,568,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,870.00000	8,568,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,870.00000	6,568,000	42.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,870.00000	4,568,000	36.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,720.00000	10,418,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,720.00000	8,418,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	42.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,720.00000	6,418,000	42.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,720.00000	4,418,000	35.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,620.00000	10,318,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,620.00000	8,318,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	1,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,620.00000	2,319,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	7,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,623.00000	1,325,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		438.00000	704,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		58.00000	22,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,382.00000	1,683,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,420.00000	10,118,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,420.00000	8,118,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,470.00000	10,168,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,470.00000	8,168,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	9,000	20.58	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,474.00000	1,177,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		53.00000	124,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		523.00000	292,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		564.00000	844,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		34.00000	12,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,531.00000	1,833,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,920.00000	10,618,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,920.00000	6,618,000	42.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,920.00000	4,618,000	36.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		11,120.00000	10,818,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		9,120.00000	8,818,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	43.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		7,120.00000	6,818,000	43.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,270.00000	10,968,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,270.00000	8,968,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		7.00000	16,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,277.00000	984,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		91.00000	202,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		361.00000	170,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		746.00000	1,037,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	5,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,320.00000	11,018,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,320.00000	9,018,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		80.00000	179,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		400.00000	197,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		699.00000	989,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		19.00000	7,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,220.00000	10,918,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,220.00000	8,918,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,220.00000	2,918,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	2,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,221.00000	1,920,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		7.00000	18,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,227.00000	936,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		103.00000	230,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		323.00000	148,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		793.00000	1,087,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	5,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,170.00000	10,868,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,170.00000	6,868,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,170.00000	4,868,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		11,020.00000	10,718,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,020.00000	8,718,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,970.00000	10,668,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,970.00000	8,668,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,970.00000	6,668,000	42.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,970.00000	4,668,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,820.00000	10,518,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,820.00000	8,518,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,820.00000	6,518,000	42.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,820.00000	4,518,000	36.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		21.00000	51,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		841.00000	569,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		290.00000	526,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		110.00000	44,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,183.00000	1,483,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	1,000	21.80	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	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,770.00000	10,468,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,770.00000	8,468,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,670.00000	10,368,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,670.00000	8,368,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	1,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,670.00000	2,369,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		31.00000	75,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		701.00000	443,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		399.00000	658,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		69.00000	26,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,570.00000	10,268,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,570.00000	8,268,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		7,070.00000	6,768,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		6,070.00000	5,768,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		5,070.00000	4,768,000	37.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		4,070.00000	3,768,000	32.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,571.00000	2,269,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	7,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,573.00000	1,275,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		41.00000	97,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		611.00000	365,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		479.00000	750,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		49.00000	18,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,432.00000	1,733,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	1,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,270.00000	2,968,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	43.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,620.00000	7,318,000	43.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,620.00000	5,318,000	39.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,620.00000	4,318,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		9.00000	23,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,129.00000	841,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		134.00000	294,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		254.00000	112,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	43.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,520.00000	7,218,000	43.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	3,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		2,021.00000	1,721,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		12.00000	30,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,032.00000	748,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		172.00000	365,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		192.00000	83,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		986.00000	1,285,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		6.00000	3,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	43.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,220.00000	6,918,000	43.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	41.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,220.00000	5,918,000	41.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,220.00000	4,918,000	37.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,220.00000	3,918,000	33.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	1,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,720.00000	2,419,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	5,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,722.00000	1,423,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		27.00000	66,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		747.00000	484,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		361.00000	613,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		81.00000	31,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,283.00000	1,583,000	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		3.00000	1,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		18.00000	44,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		888.00000	612,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		258.00000	484,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		128.00000	52,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,134.00000	1,434,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		4.00000	2,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	42.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,670.00000	6,368,000	42.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,670.00000	5,368,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	2,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,171.00000	1,870,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		8.00000	20,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,178.00000	888,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		841.00000	1,136,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		11.00000	4,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,570.00000	7,268,000	43.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,570.00000	5,268,000	39.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,570.00000	4,268,000	35.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		3,070.00000	2,768,000	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	2,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		2,071.00000	1,770,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		11.00000	26,000	18.86	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		1,081.00000	794,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		152.00000	329,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		222.00000	97,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		937.00000	1,235,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		7.00000	3,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	43.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,470.00000	7,168,000	43.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,470.00000	6,168,000	42.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,470.00000	5,168,000	38.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,470.00000	4,168,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	3,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,971.00000	1,671,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		14.00000	34,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		984.00000	702,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		198.00000	403,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		168.00000	71,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,035.00000	1,334,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		5.00000	2,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	3,000	22.51	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	12.90	Put		1,921.00000	1,621,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		16.00000	39,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		936.00000	657,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,084.00000	1,384,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		4.00000	2,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,270.00000	6,968,000	43.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	41.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,270.00000	5,968,000	41.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,270.00000	4,968,000	37.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,270.00000	3,968,000	33.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	5,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,772.00000	1,473,000	21.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		24.00000	58,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		794.00000	526,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		325.00000	569,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		95.00000	37,000	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,233.00000	1,533,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	1,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	1,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,770.00000	2,469,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,020.00000	6,718,000	42.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	40.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		6,020.00000	5,718,000	40.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,020.00000	4,718,000	36.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		4,020.00000	3,718,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,471.00000	2,169,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,770.00000	6,468,000	42.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,770.00000	5,468,000	39.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,770.00000	4,468,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,770.00000	3,468,000	31.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	2,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,271.00000	1,970,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	42.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,570.00000	6,268,000	42.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		70.00000	159,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		440.00000	227,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		654.00000	940,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		24.00000	8,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,631.00000	1,932,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	42.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,420.00000	6,118,000	42.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,420.00000	5,118,000	38.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.71	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,420.00000	3,118,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		61.00000	141,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		481.00000	259,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		609.00000	892,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		29.00000	10,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,520.00000	5,218,000	38.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,520.00000	4,218,000	34.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,520.00000	3,218,000	30.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,521.00000	2,219,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		4.00000	8,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,524.00000	1,226,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		46.00000	110,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		566.00000	328,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		521.00000	797,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		41.00000	15,000	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,482.00000	1,783,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,920.00000	8,618,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,420.00000	7,118,000	43.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	40.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,920.00000	5,618,000	40.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,420.00000	4,118,000	34.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	1,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,920.00000	2,619,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		5.00000	11,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,425.00000	1,129,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		227.00000	443,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		147.00000	61,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,581.00000	1,882,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,080.00000	3,382,000	29.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	29.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,020.00000	2,718,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,170.00000	8,868,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	43.91	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	18.65	Put		7,670.00000	7,368,000	43.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	41.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,170.00000	5,868,000	41.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,670.00000	4,368,000	35.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,170.00000	2,868,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	6,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,673.00000	1,374,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		118.00000	261,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		288.00000	129,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,332.00000	1,633,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	1,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,830.00000	3,132,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,620.00000	9,318,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	44.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		8,120.00000	7,818,000	44.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	42.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,620.00000	6,318,000	42.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		5,120.00000	4,818,000	37.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	30.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,620.00000	3,318,000	30.70	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	13.10	Call		1.00000	2,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		2,121.00000	1,820,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		35.00000	85,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		655.00000	403,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		889.00000	1,185,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		9.00000	3,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,380.00000	2,682,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	43.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,320.00000	7,018,000	43.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,320.00000	6,018,000	41.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,320.00000	5,018,000	38.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,320.00000	4,018,000	34.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,320.00000	3,018,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	1,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,820.00000	2,519,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,321.00000	2,019,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	4,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,822.00000	1,522,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		6.00000	14,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,326.00000	1,032,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		3,120.00000	2,818,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,370.00000	7,068,000	43.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,370.00000	6,068,000	41.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,370.00000	5,068,000	38.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,370.00000	4,068,000	34.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	1,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,870.00000	2,569,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,371.00000	2,069,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	4,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,872.00000	1,572,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		5.00000	12,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,375.00000	1,080,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,970.00000	2,669,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,520.00000	6,218,000	42.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	24.75	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,421.00000	2,119,000	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,370.00000	3,068,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,820.00000	9,518,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	44.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,820.00000	7,518,000	44.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,820.00000	5,518,000	40.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,820.00000	3,518,000	31.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,181.00000	2,482,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,720.00000	9,418,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	43.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,720.00000	7,418,000	43.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,720.00000	5,418,000	39.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,720.00000	3,418,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,280.00000	2,582,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,770.00000	9,468,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	44.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,770.00000	7,468,000	44.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,231.00000	2,532,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		10,020.00000	9,718,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	44.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		8,020.00000	7,718,000	44.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,981.00000	2,282,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		10,120.00000	9,818,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	41.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		6,120.00000	5,818,000	41.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		4,120.00000	3,818,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1,881.00000	2,182,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		10,070.00000	9,768,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	44.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		8,070.00000	7,768,000	44.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1,931.00000	2,232,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,170.00000	9,868,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	44.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,170.00000	7,868,000	44.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,170.00000	3,868,000	33.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,831.00000	2,132,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,320.00000	10,018,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,320.00000	8,018,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,681.00000	1,982,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,370.00000	10,068,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,370.00000	8,068,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,270.00000	9,968,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,270.00000	7,968,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,731.00000	2,032,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,570.00000	9,268,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	30.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,570.00000	3,268,000	30.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,430.00000	2,732,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,781.00000	2,082,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,780.00000	3,082,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		2,930.00000	3,232,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,730.00000	3,032,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,870.00000	9,568,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	44.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,870.00000	7,568,000	44.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	40.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,870.00000	5,568,000	40.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,870.00000	3,568,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,131.00000	2,432,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,670.00000	9,368,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,670.00000	3,368,000	30.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,330.00000	2,632,000	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,630.00000	2,932,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,420.00000	9,118,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,580.00000	2,882,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,920.00000	9,618,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	44.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,920.00000	7,618,000	44.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,920.00000	3,618,000	32.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,081.00000	2,382,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,520.00000	10,218,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,520.00000	8,218,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,970.00000	9,668,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	44.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,970.00000	7,668,000	44.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	40.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,970.00000	5,668,000	40.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,970.00000	3,668,000	32.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,031.00000	2,332,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,220.00000	9,918,000	44.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	44.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,220.00000	7,918,000	44.75	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.45440	11.14770		15.89	687,264.00	60	3,117.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		87.00000	118,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,739.00000	1,464,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		99.00000	134,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,651.00000	1,380,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		93.00000	126,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,695.00000	1,422,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.62500	11.31280		16.03	465,000.00	40	135.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		380.00000	474,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		967.00000	749,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		900.00000	720,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		363.00000	495,000	17.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08610	0.08220		19.26	55,276.20	642	592.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		300.00000	624,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		80.00000	14,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		29.00000	74,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		809.00000	464,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,223.00000	1,611,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		3.00000	1,000	29.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08750	0.08350		21.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		427.00000	641,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		367.00000	181,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.68760	9.41160		13.95	4,059,104.40	419	24,060.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,688.00000	2,412,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,488.00000	2,212,000	25.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,588.00000	2,312,000	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,888.00000	9,612,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,888.00000	7,612,000	44.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	40.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,888.00000	5,612,000	40.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,888.00000	3,612,000	34.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	1,000	21.92	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,888.00000	1,613,000	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		6.00000	18,000	16.94	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		894.00000	630,000	16.94	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		203.00000	421,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		91.00000	33,000	15.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,112.00000	1,388,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,112.00000	2,388,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,188.00000	9,912,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,188.00000	7,912,000	44.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,188.00000	5,912,000	40.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,188.00000	3,912,000	36.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,188.00000	1,912,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	7,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,190.00000	919,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		73.00000	195,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		261.00000	107,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		815.00000	1,089,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	1,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,812.00000	2,088,000	21.40	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	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,288.00000	10,012,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,288.00000	8,012,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,288.00000	6,012,000	40.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,288.00000	4,012,000	36.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,288.00000	2,012,000	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	5,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,290.00000	1,017,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		51.00000	138,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		339.00000	150,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		718.00000	989,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	1,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,712.00000	1,988,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,938.00000	9,662,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,938.00000	7,662,000	44.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	40.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,938.00000	5,662,000	40.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,938.00000	3,662,000	34.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	1,000	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,938.00000	1,663,000	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		5.00000	15,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		943.00000	677,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		171.00000	379,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		109.00000	41,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,063.00000	1,338,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,062.00000	2,338,000	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,988.00000	9,712,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,988.00000	7,712,000	44.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	40.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,988.00000	5,712,000	40.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,988.00000	3,712,000	34.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	1,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,988.00000	1,713,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		4.00000	13,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		992.00000	725,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		142.00000	338,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		130.00000	50,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,013.00000	1,288,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,012.00000	2,288,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,138.00000	9,862,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,138.00000	7,862,000	44.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,138.00000	5,862,000	40.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,138.00000	3,862,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,138.00000	1,862,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	8,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,141.00000	870,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		86.00000	227,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		224.00000	89,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		865.00000	1,138,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	0,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,862.00000	2,138,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,038.00000	9,762,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,038.00000	7,762,000	44.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	40.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,038.00000	5,762,000	40.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,038.00000	3,762,000	35.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	1,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,038.00000	1,763,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		4.00000	11,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,042.00000	773,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		121.00000	299,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		159.00000	61,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		963.00000	1,238,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,962.00000	2,238,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,088.00000	9,812,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,088.00000	7,812,000	44.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,088.00000	5,812,000	40.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,088.00000	3,812,000	35.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.91	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	11.50	Put		2,088.00000	1,812,000	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	9,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,091.00000	821,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		102.00000	262,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		190.00000	74,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		914.00000	1,188,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	0,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,912.00000	2,188,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,438.00000	10,162,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,438.00000	8,162,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,438.00000	6,162,000	41.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,438.00000	4,162,000	37.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,438.00000	2,162,000	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	3,000	19.68	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,439.00000	1,165,000	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		30.00000	85,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		468.00000	247,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		575.00000	841,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		13.00000	3,000	17.16	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	7.85	Call		1,562.00000	1,838,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,388.00000	10,112,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,388.00000	8,112,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,388.00000	6,112,000	41.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,388.00000	4,112,000	36.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,388.00000	2,112,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	3,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,389.00000	1,115,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		36.00000	100,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		424.00000	212,000	14.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		622.00000	891,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		10.00000	3,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,612.00000	1,888,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,488.00000	10,212,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,488.00000	8,212,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.34	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	15.90	Put		6,488.00000	6,212,000	41.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,488.00000	4,212,000	37.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	3,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,489.00000	1,215,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		25.00000	72,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		513.00000	284,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		529.00000	793,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		17.00000	5,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,512.00000	1,788,000	21.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,538.00000	10,262,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,538.00000	8,262,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,538.00000	6,262,000	41.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,538.00000	4,262,000	37.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,538.00000	2,262,000	25.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	2,000	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,539.00000	1,264,000	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		21.00000	61,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		559.00000	323,000	15.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		483.00000	744,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	6,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,462.00000	1,738,000	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,338.00000	10,062,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,338.00000	8,062,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,338.00000	6,062,000	41.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,338.00000	4,062,000	36.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,338.00000	2,062,000	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	4,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,339.00000	1,066,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		43.00000	118,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		381.00000	180,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		670.00000	940,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	2,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,662.00000	1,938,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,588.00000	10,312,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	44.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,588.00000	8,312,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,588.00000	6,312,000	41.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,588.00000	4,312,000	37.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	2,000	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,589.00000	1,314,000	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		17.00000	51,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		605.00000	363,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		438.00000	696,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		26.00000	8,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,412.00000	1,688,000	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,738.00000	10,462,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,738.00000	8,462,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,738.00000	6,462,000	41.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,738.00000	4,462,000	37.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,738.00000	2,462,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	1,000	21.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,738.00000	1,463,000	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		10.00000	31,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		748.00000	493,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		312.00000	555,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		50.00000	17,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,262.00000	1,538,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.84270	9.56140		14.75	1,811,056.80	184	4,935.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		26.00000	50,000	21.67	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,130.00000	1,872,000	21.67	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		130.00000	213,000	16.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		769.00000	570,000	16.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,029.00000	808,000	17.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		90.00000	151,000	17.23	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		0.00000	427,000	15.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		0.00000	270,000	15.32	540,000.00	2,000	2,000.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.99700	9.71040		14.87	9,997.00	1	2,202.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,490.00000	10,203,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,491.00000	8,204,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	3,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,492.00000	6,206,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		15.00000	28,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,505.00000	4,231,000	25.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		62.00000	93,000	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,552.00000	2,296,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		121.00000	174,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,611.00000	1,377,000	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		266.00000	376,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		756.00000	579,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		696.00000	916,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		186.00000	119,000	13.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,537.00000	1,816,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		27.00000	19,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		68.00000	103,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,408.00000	2,156,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,540.00000	10,253,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,541.00000	8,254,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	3,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,542.00000	6,256,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		14.00000	26,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,554.00000	4,279,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		60.00000	90,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,600.00000	2,343,000	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		117.00000	168,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,657.00000	1,421,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		254.00000	360,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		794.00000	613,000	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		664.00000	879,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		204.00000	132,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,489.00000	1,767,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		29.00000	20,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,240.00000	10,953,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,240.00000	8,953,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	2,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,241.00000	6,955,000	24.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		6.00000	12,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,246.00000	4,965,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		38.00000	59,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,278.00000	3,012,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		74.00000	110,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,314.00000	2,063,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		145.00000	207,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,385.00000	1,160,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		333.00000	468,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		573.00000	421,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		873.00000	1,116,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		113.00000	69,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,140.00000	10,853,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	1,000	26.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,140.00000	8,854,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	2,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,141.00000	6,855,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		7.00000	13,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,147.00000	4,866,000	24.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		41.00000	62,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,181.00000	2,915,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		79.00000	116,000	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,219.00000	1,969,000	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		156.00000	223,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,296.00000	1,076,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		365.00000	515,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		505.00000	368,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		950.00000	1,205,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		90.00000	58,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,290.00000	10,003,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,291.00000	8,004,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	3,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,292.00000	6,006,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		18.00000	34,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,308.00000	4,037,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		71.00000	107,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,361.00000	2,110,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		140.00000	200,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,430.00000	1,203,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		318.00000	446,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		608.00000	449,000	14.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		835.00000	1,071,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		125.00000	74,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,729.00000	2,010,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	13,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,390.00000	10,103,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,391.00000	8,104,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	3,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,392.00000	6,106,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		16.00000	31,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,406.00000	4,134,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		66.00000	100,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,456.00000	2,203,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		130.00000	186,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,520.00000	1,289,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		290.00000	409,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		680.00000	512,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		764.00000	992,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		154.00000	95,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,633.00000	1,912,000	15.56	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	8.10	Put		23.00000	15,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,690.00000	10,403,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,690.00000	8,404,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,692.00000	6,405,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		12.00000	22,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,702.00000	4,425,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		54.00000	82,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,744.00000	2,485,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		106.00000	152,000	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,796.00000	1,555,000	19.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		224.00000	318,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		914.00000	721,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		573.00000	774,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		263.00000	177,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,348.00000	1,624,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		38.00000	27,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,840.00000	10,553,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	1,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,840.00000	8,554,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	2,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,841.00000	6,555,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		10.00000	19,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,850.00000	4,572,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		49.00000	74,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,889.00000	2,627,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		97.00000	138,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,937.00000	1,691,000	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		197.00000	282,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,037.00000	835,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		492.00000	679,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		332.00000	232,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,208.00000	1,482,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		48.00000	35,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,140.00000	9,853,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,141.00000	7,854,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	4,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,142.00000	5,857,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		22.00000	37,000	24.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,162.00000	3,890,000	24.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,875.00000	2,158,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		15.00000	11,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,190.00000	9,903,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,191.00000	7,904,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	3,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,192.00000	5,906,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		21.00000	36,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,211.00000	3,939,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		76.00000	113,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,266.00000	2,016,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		150.00000	215,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,340.00000	1,118,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		348.00000	491,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		538.00000	394,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		911.00000	1,160,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		101.00000	63,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,826.00000	2,108,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		16.00000	11,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,240.00000	9,953,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,241.00000	7,954,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	3,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,242.00000	5,956,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		19.00000	35,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,259.00000	3,988,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,777.00000	2,059,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		17.00000	12,000	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	10.30	Put		834.00000	649,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		244.00000	346,000	15.78	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			343.22300	345.97500			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			316.18900	318.39400			796,796,280.00	252	1,464.00
ALBI	On	04/11/2010	Index Future			321.48200	323.72400			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.59280	6.63230		13.05	857,064.00	130	11,043.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,968.00000	8,007,000	51.68	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,968.00000	6,007,000	46.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.85	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,968.00000	4,007,000	40.85	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,968.00000	2,007,000	30.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		114.00000	88,000	13.05	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		82.00000	95,000	13.05	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,032.00000	993,000	21.39	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.39	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,032.00000	1,993,000	17.98	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,032.00000	2,993,000	17.98	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,032.00000	3,993,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	51.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,918.00000	7,957,000	51.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	46.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,918.00000	5,957,000	46.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	40.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,918.00000	3,957,000	40.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	30.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,918.00000	1,957,000	30.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		146.00000	117,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		64.00000	74,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,082.00000	1,043,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,082.00000	2,043,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,082.00000	3,043,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,082.00000	4,043,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	51.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,868.00000	7,907,000	51.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	46.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,868.00000	5,907,000	46.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	40.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,868.00000	3,907,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,868.00000	1,907,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		182.00000	150,000	13.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		50.00000	57,000	13.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,132.00000	1,093,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,132.00000	2,093,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,132.00000	3,093,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,132.00000	4,093,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		68.00000	54,000	13.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		136.00000	161,000	13.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,218.00000	8,257,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	47.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,218.00000	6,257,000	47.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	41.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,218.00000	4,257,000	41.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	31.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,218.00000	2,257,000	31.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		32.00000	25,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		250.00000	282,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		783.00000	744,000	19.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	19.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,782.00000	1,743,000	18.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,782.00000	2,743,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,782.00000	3,743,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,118.00000	8,157,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,118.00000	6,157,000	46.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,118.00000	4,157,000	41.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	31.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,118.00000	2,157,000	31.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		53.00000	42,000	14.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		171.00000	199,000	14.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		883.00000	843,000	20.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	20.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,882.00000	1,843,000	18.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,882.00000	2,843,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,882.00000	3,843,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,268.00000	8,307,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	47.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,268.00000	6,307,000	47.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	41.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,268.00000	4,307,000	41.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,268.00000	2,307,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		25.00000	20,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		293.00000	327,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		734.00000	694,000	18.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	1,000	18.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,732.00000	1,693,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,732.00000	2,693,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,732.00000	3,693,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,168.00000	8,207,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	46.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,168.00000	6,207,000	46.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	41.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,168.00000	4,207,000	41.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	31.61	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	8.80	Put		2,168.00000	2,207,000	31.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		41.00000	33,000	14.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		209.00000	240,000	14.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		833.00000	794,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,832.00000	1,793,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,832.00000	2,793,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,832.00000	3,793,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,018.00000	8,057,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	46.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,018.00000	6,057,000	46.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	40.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,018.00000	4,057,000	40.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	30.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,018.00000	2,057,000	30.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		86.00000	69,000	13.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		104.00000	126,000	13.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		983.00000	943,000	20.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,982.00000	1,943,000	18.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	18.15	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	3.65	Call		2,982.00000	2,943,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,982.00000	3,943,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,518.00000	8,557,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	47.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,518.00000	6,557,000	47.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	42.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,518.00000	4,557,000	42.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	33.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,518.00000	2,557,000	33.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		8.00000	6,000	17.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		526.00000	563,000	17.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		489.00000	450,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		7.00000	7,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,482.00000	1,443,000	19.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	19.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,482.00000	2,443,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,482.00000	3,443,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,468.00000	8,507,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	47.70	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	13.10	Put		6,468.00000	6,507,000	47.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	42.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,468.00000	4,507,000	42.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	33.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,468.00000	2,507,000	33.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		10.00000	8,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		478.00000	515,000	17.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		537.00000	498,000	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		5.00000	5,000	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,532.00000	1,493,000	19.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	19.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,532.00000	2,493,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,532.00000	3,493,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,368.00000	8,407,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	47.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,368.00000	6,407,000	47.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	41.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,368.00000	4,407,000	41.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,368.00000	2,407,000	32.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		15.00000	12,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		383.00000	419,000	16.56	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	6.00	Call		635.00000	596,000	18.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	18.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,632.00000	1,593,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,632.00000	2,593,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,632.00000	3,593,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,318.00000	8,357,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,318.00000	6,357,000	47.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,318.00000	4,357,000	41.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	32.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,318.00000	2,357,000	32.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		20.00000	15,000	16.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		338.00000	372,000	16.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		684.00000	645,000	18.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	18.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,682.00000	1,643,000	19.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,682.00000	2,643,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,682.00000	3,643,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,568.00000	8,607,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	47.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,568.00000	6,607,000	47.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,568.00000	4,607,000	42.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,568.00000	2,607,000	33.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		6.00000	5,000	18.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		574.00000	612,000	18.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		441.00000	403,000	16.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		9.00000	10,000	16.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,432.00000	1,393,000	20.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,432.00000	2,393,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,432.00000	3,393,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,418.00000	8,457,000	51.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,418.00000	6,457,000	47.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,418.00000	4,457,000	42.09	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	9.05	Call		0.00000	0,000	32.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,418.00000	2,457,000	32.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		12.00000	10,000	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		430.00000	467,000	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		586.00000	547,000	17.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		4.00000	4,000	17.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,582.00000	1,543,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,582.00000	2,543,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,582.00000	3,543,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,618.00000	8,657,000	51.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	48.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,618.00000	6,657,000	48.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	42.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,618.00000	4,657,000	42.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	33.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,618.00000	2,657,000	33.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		5.00000	4,000	18.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		623.00000	661,000	18.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		394.00000	357,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		12.00000	14,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,382.00000	1,343,000	20.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,382.00000	2,343,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,382.00000	3,343,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.62080	6.65930		13.68	251,590.40	38	4,716.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		119.00000	110,000	14.53	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		360.00000	389,000	14.53	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.65130	6.68720		14.12	0.00	0	4,400.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		207.00000	196,000	14.92	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		420.00000	445,000	14.92	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		456.00000	482,000	15.12	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		193.00000	183,000	15.12	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.48250	7.37330		9.01	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		116.00000	206,000	10.86	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		43.00000	24,000	10.86	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		83.00000	165,000	10.40	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		60.00000	33,000	10.40	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		154.00000	250,000	11.33	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		31.00000	18,000	11.33	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.59430	7.48190		11.48	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		184.00000	251,000	11.75	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		202.00000	157,000	11.75	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.38700	140.08700			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/11/2010	Index Future			141.72100	142.43200			0.00	0	0.00
GOVI	On	05/08/2010	GOVI			317.57400	319.76200		6.57	0.00	0	323.00
GOVI	On	05/08/2010	GOVI	315.60	Call		63,029.00000	49,010,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		21,409.00000	29,270,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI			322.89100	325.11500			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		38,850.00000	61,090,000		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		38,950.00000	61,190,000		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		38,750.00000	60,990,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010	Index Future			379.98300	379.56600			0.00	0	500.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR FOn	On	19/05/2010	Jibar Tradeable Future			6.60500	6.61500			0.00	0	0.00
JIBAR FOn	On	15/06/2010	Jibar Tradeable Future			6.61600	6.62000			0.00	0	0.00
JIBAR FOn	On	21/07/2010	Jibar Tradeable Future			6.59200	6.58700			0.00	0	1,000.00
JIBAR FOn	On	18/08/2010	Jibar Tradeable Future			6.55400	6.54100			0.00	0	1,000.00
JIBAR FOn	On	15/09/2010	Jibar Tradeable Future			6.55300	6.54100			0.00	0	1,000.00
JIBAR FOn	On	20/10/2010	Jibar Tradeable Future			6.55400	6.54200			0.00	0	0.00
JIBAR FOn	On	15/12/2010	Jibar Tradeable Future			6.55400	6.54300			0.00	0	0.00
JIBAR FOn	On	16/03/2011	Jibar Tradeable Future			6.74700	6.73500			0.00	0	5,500.00
JIBAR FOn	On	15/06/2011	Jibar Tradeable Future			7.03300	7.01500			0.00	0	4,600.00
JIBAR FOn	On	21/09/2011	Jibar Tradeable Future			7.39700	7.38500			0.00	0	3,500.00
JIBAR FOn	On	21/12/2011	Jibar Tradeable Future			7.70700	7.69500			0.00	0	5,000.00
JIBAR FOn	On	20/03/2012	Jibar Tradeable Future			7.90300	7.88000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			308.43400	310.53600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			313.38500	315.73400			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.24600	8.10100		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,111.00000	2,524,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		128.00000	215,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,151.00000	1,649,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		306.00000	478,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,154.00000	3,518,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		46.00000	85,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		648.00000	936,000	4.04	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	Call		1,341.00000	955,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.34100	8.18600		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,162.00000	1,728,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		776.00000	1,029,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,310.00000	1,860,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		705.00000	942,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,019.00000	1,602,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		852.00000	1,122,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.41000	8.24400		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,062.00000	821,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,526.00000	2,983,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,143.00000	889,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,393.00000	2,837,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		984.00000	757,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,663.00000	3,134,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.11000	9.01900		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,316.00000	2,772,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,208.00000	1,501,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,059.00000	803,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,590.00000	4,172,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,748.00000	6,003,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		275.00000	368,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,672.00000	7,878,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		114.00000	157,000	10.29	42,390.00	270	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future			9.17700	9.08400		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,981.00000	3,494,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,483.00000	2,839,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,244.00000	3,738,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,301.00000	2,638,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,727.00000	3,258,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,677.00000	3,051,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,956.00000	5,504,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,850.00000	1,555,000	9.90	186,600.00	120	9,800.00
R186	On	03/02/2011	Bond Future			9.22900	9.13300		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,345.00000	2,950,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,550.00000	5,013,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,557.00000	3,147,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,307.00000	4,755,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,142.00000	2,763,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,805.00000	5,284,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.21100	8.06600		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,386.00000	2,879,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		25.00000	49,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.30800	8.15200		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,796.00000	1,447,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		593.00000	785,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,914.00000	1,552,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		540.00000	719,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		1,681.00000	1,345,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		650.00000	855,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.37400	8.20700		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		907.00000	696,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,592.00000	1,929,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		979.00000	755,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,498.00000	1,822,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		840.00000	639,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,691.00000	2,038,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.80800	8.67500		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,140.00000	2,578,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		237.00000	356,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.90200	8.76300		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,116.00000	2,631,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		725.00000	930,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,294.00000	2,795,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		661.00000	852,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,943.00000	2,472,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		794.00000	1,013,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.97700	8.83100		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,319.00000	1,064,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,935.00000	3,383,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,416.00000	1,148,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,786.00000	3,221,000	5.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Call		1,228.00000	985,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,091.00000	3,551,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.88400	8.74100		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,133.00000	2,487,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		295.00000	457,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,112.00000	762,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,345.00000	1,804,000	6.81	1,172,600.00	650	650.00
R204	On	04/11/2010	Bond Future			8.96800	8.82000		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,298.00000	2,749,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		954.00000	1,220,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,487.00000	2,922,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		875.00000	1,125,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,114.00000	2,581,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,038.00000	1,321,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.03300	8.87800		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,382.00000	1,094,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,452.00000	3,997,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,486.00000	1,183,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,279.00000	3,809,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,284.00000	1,011,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,632.00000	4,192,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.19900	8.05200		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,731.00000	2,319,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		15.00000	30,000	3.12	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			8.31100	8.15200		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,386.00000	1,107,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		443.00000	596,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,480.00000	1,190,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		403.00000	545,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,296.00000	1,027,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		488.00000	651,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.39200	8.21700		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		672.00000	505,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,223.00000	1,498,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		725.00000	549,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,149.00000	1,415,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		621.00000	464,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,300.00000	1,585,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.93000	8.81900		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,102.00000	3,533,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		195.00000	279,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,926.00000	2,430,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		428.00000	584,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,686.00000	4,251,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		245.00000	158,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			9.00600	8.89000		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,164.00000	2,727,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,115.00000	1,345,000	7.95	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	9.30	Call		3,354.00000	2,904,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,025.00000	1,242,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,979.00000	2,557,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,211.00000	1,456,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.06500	8.94500		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,933.00000	1,645,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,045.00000	3,432,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,060.00000	1,760,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,885.00000	3,261,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,811.00000	1,535,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,211.00000	3,610,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.97300	8.86200		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,061.00000	3,484,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		255.00000	357,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.04700	8.93200		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,106.00000	2,665,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,216.00000	1,465,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,300.00000	2,845,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,118.00000	1,353,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,919.00000	2,493,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,323.00000	1,587,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.10400	8.98400		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,940.00000	1,648,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,341.00000	3,756,000	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		2,070.00000	1,764,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,169.00000	3,570,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,817.00000	1,537,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,521.00000	3,948,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.06500	8.97500		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,048.00000	811,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,821.00000	3,274,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.11700	9.02400		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,502.00000	2,153,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,686.00000	3,043,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,695.00000	2,328,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,496.00000	2,836,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,319.00000	1,986,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,889.00000	3,262,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.15600	9.06100		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,239.00000	2,885,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,705.00000	4,067,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,427.00000	3,061,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,511.00000	3,861,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,058.00000	2,717,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,909.00000	4,284,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			313.73000	315.89100			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			318.98200	321.17900			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 Derivatives :							1,008,134,015.30	32,231	792,556.00
<u>j-Bonds</u>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond	7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	7.21500	7.07000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	8.17000	8.03000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	9.06000	8.96000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	8.12500	7.98500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.73000	8.60000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.81500	8.67000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	8.10000	7.96000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.86000	8.74500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.92000	8.80000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	9.02500	8.93000		0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							1,008,134,015.30	32,231	792,556.00