



Daily MTM Report

Daily summary for: 05/05/2010

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			7.66820	7.62520		15.18	159,950,983.80	20,859	249,071.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		10.00000	14,000	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		785.00000	746,000	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,525.00000	8,482,000	43.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	41.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,525.00000	6,482,000	41.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,475.00000	3,518,000	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	43.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,575.00000	8,532,000	43.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,575.00000	6,532,000	41.21	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,425.00000	3,468,000	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	43.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,675.00000	8,632,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,975.00000	8,932,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,175.00000	9,132,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,175.00000	7,132,000	42.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,175.00000	3,132,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,125.00000	9,082,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,125.00000	7,082,000	42.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,125.00000	3,082,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,875.00000	1,918,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,875.00000	2,918,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,075.00000	9,032,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	42.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,075.00000	7,032,000	42.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,875.00000	8,832,000	43.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,925.00000	8,882,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,825.00000	8,782,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,825.00000	6,782,000	41.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		250.00000	291,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		75.00000	73,000	15.86	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,176.00000	1,219,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,175.00000	2,218,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,175.00000	3,218,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,725.00000	8,682,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,725.00000	6,682,000	41.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,275.00000	1,318,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,275.00000	2,318,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,275.00000	3,318,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,625.00000	8,582,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		408.00000	451,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		33.00000	33,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,375.00000	1,418,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,375.00000	3,418,000	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,675.00000	6,632,000	41.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	38.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,175.00000	5,132,000	38.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		14.00000	20,000	17.94	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		689.00000	652,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		366.00000	408,000	16.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		41.00000	40,000	16.37	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,325.00000	1,368,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,325.00000	2,368,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,325.00000	3,368,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	12,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		833.00000	794,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	4,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,128.00000	1,086,000	19.86	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	14.60	Call		0.00000	0,000	41.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,975.00000	6,932,000	41.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,925.00000	6,882,000	41.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,925.00000	3,882,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,875.00000	6,832,000	41.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	5,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,079.00000	1,037,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		927.00000	970,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		2.00000	2,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,925.00000	1,968,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,925.00000	2,968,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	10,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		882.00000	842,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		216.00000	255,000	15.69	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		91.00000	87,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,125.00000	2,168,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,125.00000	3,168,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,425.00000	5,382,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,425.00000	4,382,000	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,425.00000	3,382,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	9,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		931.00000	891,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		184.00000	222,000	15.52	88,800.00	400	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		109.00000	104,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,076.00000	1,119,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,075.00000	2,118,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,075.00000	3,118,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,475.00000	5,432,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,475.00000	4,432,000	36.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,475.00000	3,432,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	7,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		980.00000	939,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,026.00000	1,069,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	18.77	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	5.60	Call		2,025.00000	2,068,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,025.00000	3,068,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,525.00000	5,482,000	39.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,525.00000	3,482,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	6,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,029.00000	988,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		977.00000	1,020,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		2.00000	2,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,975.00000	2,018,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,975.00000	3,018,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,675.00000	5,632,000	39.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,675.00000	4,632,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,675.00000	3,632,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	4,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,178.00000	1,136,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		81.00000	104,000	15.81	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		256.00000	236,000	15.81	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		829.00000	872,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		4.00000	4,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,825.00000	1,868,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,825.00000	2,868,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		68.00000	89,000	16.03	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		293.00000	271,000	16.03	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		780.00000	823,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		5.00000	5,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,775.00000	1,818,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,775.00000	2,818,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,775.00000	5,732,000	39.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,775.00000	3,732,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	3,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,277.00000	1,235,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		58.00000	76,000	16.24	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		333.00000	308,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		731.00000	774,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		6.00000	6,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,725.00000	1,768,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,725.00000	2,768,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,875.00000	5,832,000	39.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,875.00000	3,832,000	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,075.00000	6,032,000	40.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,075.00000	5,032,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,075.00000	4,032,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,075.00000	3,032,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,025.00000	5,982,000	40.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	37.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,025.00000	4,982,000	37.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,025.00000	3,982,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		496.00000	539,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		21.00000	21,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,475.00000	1,518,000	20.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,475.00000	2,518,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,975.00000	5,932,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,975.00000	3,932,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,975.00000	2,932,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	2,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,476.00000	1,434,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		29.00000	39,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		504.00000	471,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		541.00000	585,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		16.00000	17,000	17.05	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,525.00000	1,568,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,525.00000	2,568,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,825.00000	5,782,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,825.00000	3,782,000	34.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		48.00000	65,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		373.00000	347,000	16.45	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	6.95	Call		683.00000	726,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		8.00000	8,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,675.00000	1,718,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,675.00000	2,718,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,725.00000	5,682,000	39.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,725.00000	4,682,000	37.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,725.00000	3,682,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,327.00000	1,284,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	3,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,227.00000	1,185,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,375.00000	5,332,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,375.00000	4,332,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	2,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,376.00000	1,334,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		635.00000	678,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		10.00000	10,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,625.00000	1,668,000	21.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	39.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,575.00000	5,532,000	39.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,575.00000	3,532,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	21.78	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,576.00000	1,533,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		451.00000	494,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		26.00000	26,000	16.71	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,425.00000	1,468,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,425.00000	2,468,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,225.00000	4,182,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,626.00000	1,583,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	2,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,426.00000	1,384,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		325.00000	367,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		50.00000	49,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,875.00000	7,832,000	43.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,375.00000	6,332,000	40.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,875.00000	4,832,000	37.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,375.00000	3,332,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,126.00000	1,169,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,625.00000	2,668,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,125.00000	4,168,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,125.00000	8,082,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,625.00000	6,582,000	41.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,625.00000	3,582,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		17.00000	24,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		642.00000	606,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		878.00000	921,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		3.00000	3,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,375.00000	2,418,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,875.00000	3,918,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	22.20	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	9.30	Put		1,676.00000	1,633,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		154.00000	191,000	15.35	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		129.00000	123,000	15.35	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,625.00000	4,582,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.93	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,275.00000	4,232,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	21.56	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,526.00000	1,483,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,726.00000	1,683,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		132.00000	163,000	15.18	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		157.00000	145,000	15.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	36.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,575.00000	4,532,000	36.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,975.00000	1,932,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,875.00000	1,832,000	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		113.00000	141,000	15.39	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		188.00000	173,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,025.00000	1,982,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,925.00000	1,882,000	23.27	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	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	1,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,825.00000	1,783,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		96.00000	121,000	15.60	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		221.00000	203,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,925.00000	4,882,000	37.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		24.00000	33,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		549.00000	515,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,125.00000	5,082,000	38.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,025.00000	2,982,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,925.00000	2,882,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,825.00000	2,782,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		12.00000	17,000	18.16	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		737.00000	699,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,975.00000	4,932,000	37.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,875.00000	2,832,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,775.00000	2,732,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		20.00000	28,000	17.52	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		595.00000	560,000	17.52	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,825.00000	4,782,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,725.00000	2,682,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,625.00000	2,582,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,525.00000	2,482,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,425.00000	2,382,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,325.00000	2,282,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,225.00000	2,182,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,125.00000	2,082,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		34.00000	47,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		459.00000	429,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.55	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,525.00000	4,482,000	36.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	1,000	22.63	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,775.00000	1,733,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,775.00000	4,732,000	37.16	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	10.30	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,675.00000	2,632,000	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,575.00000	2,532,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,475.00000	2,432,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,275.00000	2,232,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,175.00000	2,132,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,075.00000	2,032,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		41.00000	55,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		416.00000	387,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,375.00000	2,332,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,075.00000	8,032,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,925.00000	3,968,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,125.00000	6,082,000	40.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,125.00000	4,082,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,175.00000	8,132,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,175.00000	6,132,000	40.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,175.00000	4,132,000	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,825.00000	3,868,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,325.00000	8,282,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,325.00000	6,282,000	40.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,325.00000	4,282,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,675.00000	3,718,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,225.00000	8,182,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,225.00000	6,182,000	40.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,775.00000	3,818,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,875.00000	9,832,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,275.00000	8,232,000	43.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,275.00000	6,232,000	40.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,725.00000	3,768,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,375.00000	8,332,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,625.00000	3,668,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,425.00000	8,382,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,425.00000	6,382,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		588.00000	631,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		13.00000	13,000	17.22	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,575.00000	1,618,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,575.00000	2,618,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,575.00000	3,618,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,975.00000	7,932,000	43.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,025.00000	4,068,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,025.00000	7,982,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,975.00000	4,018,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,475.00000	8,432,000	43.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,475.00000	6,432,000	41.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,525.00000	3,568,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		287.00000	328,000	16.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		62.00000	60,000	16.03	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.78680	7.74250		15.85	6,720,008.40	863	24,939.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,108.00000	8,063,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,108.00000	6,063,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,109.00000	4,064,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		23.00000	27,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,131.00000	2,090,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		913.00000	957,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		21.00000	20,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,894.00000	1,939,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,893.00000	2,937,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,893.00000	3,937,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,058.00000	8,013,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,058.00000	6,013,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,059.00000	4,014,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		25.00000	29,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,083.00000	2,042,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		255.00000	289,000	15.85	144,500.00	500	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		313.00000	302,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		959.00000	1,003,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	16,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,944.00000	1,989,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,943.00000	2,987,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,943.00000	3,987,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		237.00000	269,000	16.05	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		345.00000	332,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,158.00000	8,113,000	33.27	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	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,158.00000	6,113,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,159.00000	4,114,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		21.00000	25,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,179.00000	2,138,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		220.00000	251,000	16.25	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		378.00000	364,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		868.00000	911,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		26.00000	24,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,845.00000	1,889,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,843.00000	2,887,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,843.00000	3,887,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,208.00000	8,163,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,208.00000	6,163,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,209.00000	4,164,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		20.00000	23,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,228.00000	2,186,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		205.00000	235,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		413.00000	398,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		823.00000	867,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		31.00000	30,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,795.00000	1,839,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,793.00000	2,837,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,793.00000	3,837,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,308.00000	8,263,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,308.00000	6,263,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,309.00000	4,264,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		17.00000	19,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,325.00000	2,282,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		178.00000	204,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		486.00000	467,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		737.00000	780,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		45.00000	43,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,695.00000	1,740,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,693.00000	2,737,000	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,693.00000	3,737,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,358.00000	8,313,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,358.00000	6,313,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,359.00000	4,314,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		15.00000	18,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,373.00000	2,331,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		166.00000	191,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		524.00000	504,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		695.00000	738,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		53.00000	51,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,646.00000	1,690,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,643.00000	2,687,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,643.00000	3,687,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,408.00000	8,363,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,408.00000	6,363,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,409.00000	4,364,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		14.00000	17,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,422.00000	2,380,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		155.00000	178,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		563.00000	541,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		654.00000	698,000	14.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		62.00000	61,000	14.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,596.00000	1,641,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,593.00000	2,637,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,593.00000	3,637,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,558.00000	8,513,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,558.00000	6,513,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,559.00000	4,514,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	13,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,569.00000	2,526,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		540.00000	583,000	15.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		98.00000	96,000	15.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,447.00000	1,492,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	17.32	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,443.00000	2,487,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,443.00000	3,487,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,508.00000	8,463,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,508.00000	6,463,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,509.00000	4,464,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	14,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,520.00000	2,477,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		135.00000	156,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		643.00000	619,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		577.00000	620,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		85.00000	83,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,497.00000	1,542,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,493.00000	2,537,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,493.00000	3,537,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,658.00000	8,613,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,658.00000	6,613,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,658.00000	4,614,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		9.00000	11,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,667.00000	2,624,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		110.00000	128,000	18.28	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		768.00000	741,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		471.00000	513,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		129.00000	126,000	15.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,349.00000	1,394,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		7.00000	7,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,343.00000	2,388,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,343.00000	3,387,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		126.00000	146,000	17.87	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		684.00000	659,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,958.00000	7,913,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,958.00000	5,913,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,959.00000	3,914,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		28.00000	31,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,986.00000	1,944,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		297.00000	336,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		255.00000	249,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,054.00000	1,100,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	13,000	15.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,044.00000	2,088,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,043.00000	3,087,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,043.00000	4,087,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,008.00000	7,963,000	33.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,008.00000	5,963,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,009.00000	3,964,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		27.00000	30,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,035.00000	1,993,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		274.00000	312,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		282.00000	275,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,006.00000	1,051,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	14,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,994.00000	2,039,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,993.00000	3,037,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,993.00000	4,037,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,258.00000	8,213,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,258.00000	6,213,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,259.00000	4,214,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		18.00000	21,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,276.00000	2,234,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		191.00000	219,000	16.66	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		449.00000	432,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		779.00000	823,000	14.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		37.00000	36,000	14.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,745.00000	1,790,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,743.00000	2,787,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,743.00000	3,787,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,458.00000	8,413,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,458.00000	6,413,000	29.66	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	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,459.00000	4,414,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	15,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,471.00000	2,428,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		144.00000	167,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		602.00000	580,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		615.00000	658,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		73.00000	71,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,546.00000	1,591,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,543.00000	2,587,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,543.00000	3,587,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,608.00000	8,563,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,608.00000	6,563,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,609.00000	4,564,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		10.00000	12,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,618.00000	2,575,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		118.00000	137,000	18.08	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		726.00000	700,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		505.00000	547,000	15.24	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		113.00000	110,000	15.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,398.00000	1,443,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,393.00000	2,437,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,393.00000	3,437,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		40.00000	45,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,598.00000	1,558,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		46.00000	53,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,454.00000	1,416,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		899.00000	869,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		91.00000	106,000	18.89	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,034.00000	1,001,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		76.00000	88,000	19.49	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		49.00000	56,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,407.00000	1,369,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		54.00000	62,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,312.00000	1,275,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		86.00000	99,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		944.00000	912,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		207.00000	202,000	15.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		349.00000	389,000	15.58	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		323.00000	362,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		231.00000	225,000	15.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90410	7.85870		16.08	2,363,325.90	299	7,373.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,091.00000	8,046,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,092.00000	6,047,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		19.00000	20,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,110.00000	4,066,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		69.00000	74,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,160.00000	2,120,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		346.00000	378,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		437.00000	424,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		966.00000	1,008,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		57.00000	54,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,916.00000	1,961,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,910.00000	2,955,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,909.00000	3,954,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		194.00000	214,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		885.00000	860,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,141.00000	8,096,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,142.00000	6,097,000	25.70	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	13/12/2010	Foreign Exchange Future	12.00	Call		18.00000	19,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,159.00000	4,115,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		66.00000	72,000	23.07	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,207.00000	2,168,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		924.00000	967,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		65.00000	63,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,867.00000	1,912,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,860.00000	2,906,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,859.00000	3,904,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,191.00000	8,146,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,192.00000	6,147,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		17.00000	18,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,208.00000	4,164,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		64.00000	69,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,255.00000	2,215,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		313.00000	343,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		504.00000	489,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		884.00000	926,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		75.00000	72,000	14.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,818.00000	1,863,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,810.00000	2,856,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,809.00000	3,854,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,241.00000	8,196,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,242.00000	6,197,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		16.00000	17,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,257.00000	4,213,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		61.00000	66,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,302.00000	2,262,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		298.00000	326,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		539.00000	522,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		844.00000	886,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		85.00000	82,000	14.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,769.00000	1,814,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	10,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,760.00000	2,806,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,759.00000	3,804,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		329.00000	360,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		470.00000	456,000	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,291.00000	8,246,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,292.00000	6,247,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		15.00000	16,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,306.00000	4,262,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		59.00000	64,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,350.00000	2,310,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		283.00000	311,000	16.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		574.00000	557,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		806.00000	848,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		97.00000	94,000	14.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,720.00000	1,765,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	11,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,711.00000	2,756,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,709.00000	3,754,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,341.00000	8,296,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,342.00000	6,297,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		14.00000	15,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,355.00000	4,311,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		57.00000	61,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,398.00000	2,357,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		270.00000	296,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		611.00000	592,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		769.00000	810,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		110.00000	106,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,671.00000	1,716,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	12,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,661.00000	2,706,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,659.00000	3,704,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,391.00000	8,346,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,392.00000	6,347,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		13.00000	14,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,404.00000	4,360,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		55.00000	59,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,446.00000	2,405,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		257.00000	282,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		648.00000	628,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		732.00000	773,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		123.00000	119,000	15.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,622.00000	1,667,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	13,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,611.00000	2,656,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,609.00000	3,654,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,591.00000	8,546,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,592.00000	6,547,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		10.00000	11,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,601.00000	4,557,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		48.00000	51,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,639.00000	2,597,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		213.00000	234,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		804.00000	780,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		598.00000	638,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		189.00000	184,000	15.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,429.00000	1,474,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	20,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,412.00000	2,457,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,409.00000	3,455,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,541.00000	8,496,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,542.00000	6,497,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		11.00000	12,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,552.00000	4,508,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		49.00000	53,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,590.00000	2,549,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		223.00000	245,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		764.00000	741,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		630.00000	670,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		171.00000	166,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,477.00000	1,522,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	18,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,462.00000	2,507,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,459.00000	3,505,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		185.00000	204,000	18.45	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		926.00000	900,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,641.00000	8,596,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,642.00000	6,597,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		9.00000	10,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,650.00000	4,606,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		46.00000	49,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,687.00000	2,645,000	24.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		203.00000	224,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		844.00000	820,000	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		567.00000	606,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		208.00000	202,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,381.00000	1,426,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		22.00000	22,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,362.00000	2,407,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,359.00000	3,405,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		245.00000	269,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		686.00000	665,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	1,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,991.00000	7,947,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	2,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,992.00000	5,948,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		21.00000	22,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,012.00000	3,968,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		74.00000	80,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,065.00000	2,026,000	22.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		383.00000	420,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		374.00000	366,000	16.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,051.00000	1,096,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		42.00000	42,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,015.00000	2,060,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,010.00000	3,055,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,009.00000	4,054,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,041.00000	7,997,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,042.00000	5,997,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		20.00000	21,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,061.00000	4,017,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		71.00000	77,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,112.00000	2,073,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		364.00000	397,000	16.08	198,500.00	500	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		405.00000	393,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,008.00000	1,051,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		49.00000	47,000	14.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,966.00000	2,011,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,960.00000	3,005,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,959.00000	4,004,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,441.00000	8,396,000	28.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,442.00000	6,397,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		12.00000	13,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,453.00000	4,409,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		53.00000	57,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,494.00000	2,453,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		697.00000	738,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		138.00000	134,000	15.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,574.00000	1,619,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	15,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,561.00000	2,606,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,559.00000	3,604,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,491.00000	8,446,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,492.00000	6,447,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		11.00000	12,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,502.00000	4,458,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		51.00000	55,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,542.00000	2,501,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		233.00000	257,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		724.00000	703,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		663.00000	703,000	15.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		154.00000	149,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,525.00000	1,570,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	16,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,511.00000	2,557,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,509.00000	3,554,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,192.00000	7,147,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	5,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,195.00000	5,151,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		32.00000	34,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,223.00000	3,180,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		127.00000	140,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,318.00000	1,286,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,809.00000	4,854,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,364.00000	1,330,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		123.00000	134,000	20.14	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		92.00000	100,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,733.00000	1,696,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		114.00000	124,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,455.00000	1,420,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		89.00000	97,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,780.00000	1,743,000	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		406.00000	443,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		347.00000	339,000	15.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.02210	7.97480		16.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		460.00000	484,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		485.00000	462,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		437.00000	461,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		512.00000	489,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		483.00000	509,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		458.00000	437,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		850.00000	792,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		325.00000	314,000	17.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,616.00000	2,574,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		91.00000	96,000	23.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.13930	8.09090		16.69	1,220,895.00	150	225.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		875.00000	938,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		234.00000	249,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		842.00000	905,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		251.00000	266,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		909.00000	972,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		218.00000	233,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.58910	11.51860		13.10	30,514,100.30	2,633	31,440.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,531.00000	10,461,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,531.00000	8,461,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,831.00000	10,761,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,831.00000	8,761,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,331.00000	10,261,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,331.00000	8,261,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,331.00000	6,261,000	37.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,331.00000	4,261,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,181.00000	10,111,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,181.00000	8,111,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,181.00000	6,111,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,181.00000	4,111,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,081.00000	10,011,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,081.00000	8,011,000	39.86	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	13.60	Call		2.00000	2,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,083.00000	2,013,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		15.00000	19,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,096.00000	1,030,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		928.00000	996,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		9.00000	7,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,919.00000	1,990,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,881.00000	9,811,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,881.00000	7,811,000	39.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,931.00000	9,861,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,931.00000	7,861,000	39.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		22.00000	26,000	16.10	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		953.00000	887,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		233.00000	280,000	13.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		164.00000	141,000	13.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,074.00000	1,144,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		5.00000	5,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,069.00000	2,139,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,381.00000	10,311,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,381.00000	6,311,000	37.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,381.00000	4,311,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,581.00000	10,511,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,581.00000	8,511,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,581.00000	6,511,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,731.00000	10,661,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,731.00000	8,661,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		35.00000	43,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		766.00000	704,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		363.00000	419,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		94.00000	80,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,272.00000	1,342,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		3.00000	3,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,781.00000	10,711,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,781.00000	8,711,000	39.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		328.00000	381,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		109.00000	92,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,222.00000	1,292,000	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		3.00000	3,000	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,681.00000	10,611,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,681.00000	8,611,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,682.00000	2,612,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		4.00000	5,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,685.00000	1,616,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		39.00000	48,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		720.00000	659,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		400.00000	457,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		81.00000	68,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,322.00000	1,392,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		3.00000	3,000	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,631.00000	10,561,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,631.00000	6,561,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,631.00000	4,561,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,481.00000	10,411,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,481.00000	8,411,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,431.00000	10,361,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,431.00000	8,361,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,431.00000	6,361,000	37.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,431.00000	4,361,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,281.00000	10,211,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,281.00000	8,211,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,281.00000	6,211,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,281.00000	4,211,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		103.00000	124,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		384.00000	335,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		740.00000	805,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		21.00000	16,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,720.00000	1,790,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	19.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,231.00000	10,161,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,231.00000	8,161,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,131.00000	10,061,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,131.00000	8,061,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	2,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,133.00000	2,063,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		146.00000	175,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		277.00000	236,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		880.00000	948,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		11.00000	9,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,031.00000	9,961,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,031.00000	7,961,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,531.00000	6,461,000	37.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	34.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,531.00000	5,461,000	34.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,531.00000	4,461,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	25.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,531.00000	3,461,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	3,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,033.00000	1,964,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		17.00000	21,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,048.00000	982,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		183.00000	222,000	13.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		214.00000	183,000	13.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		976.00000	1,045,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		7.00000	6,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,969.00000	2,040,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,732.00000	2,662,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,081.00000	7,011,000	38.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,081.00000	5,011,000	32.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,081.00000	4,011,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		50.00000	61,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		631.00000	572,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		478.00000	538,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		59.00000	49,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,981.00000	6,911,000	38.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		6.00000	8,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,487.00000	1,419,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		63.00000	78,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		544.00000	489,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		561.00000	624,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		42.00000	35,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,520.00000	1,591,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		1.00000	2,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,681.00000	6,611,000	37.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,681.00000	5,611,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,681.00000	4,611,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,681.00000	3,611,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,183.00000	2,113,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		12.00000	15,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,193.00000	1,126,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		130.00000	156,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		311.00000	267,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		833.00000	900,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		14.00000	11,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,820.00000	1,890,000	20.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		91.00000	111,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		422.00000	372,000	13.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		694.00000	759,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		25.00000	20,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,670.00000	1,740,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,131.00000	6,061,000	36.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,131.00000	5,061,000	32.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		5.00000	6,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,636.00000	1,567,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		44.00000	54,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		675.00000	615,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,371.00000	1,441,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,031.00000	6,961,000	38.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,031.00000	4,961,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,031.00000	3,961,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,532.00000	2,462,000	21.83	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	13.05	Call		6.00000	7,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,537.00000	1,468,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		56.00000	69,000	14.69	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		587.00000	530,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		519.00000	580,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		50.00000	41,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,471.00000	1,541,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2.00000	2,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,931.00000	6,861,000	38.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,931.00000	5,861,000	35.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,931.00000	4,861,000	31.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,931.00000	3,861,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		7.00000	8,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,438.00000	1,369,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		72.00000	87,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		503.00000	448,000	14.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		605.00000	668,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		36.00000	29,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,570.00000	1,641,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		1.00000	2,000	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		8.00000	9,000	17.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,389.00000	1,320,000	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		81.00000	98,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		462.00000	409,000	14.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,620.00000	1,690,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	37.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,731.00000	6,661,000	37.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,731.00000	5,661,000	35.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,731.00000	4,661,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,731.00000	3,661,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		11.00000	13,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,242.00000	1,174,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		115.00000	139,000	13.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		346.00000	300,000	13.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		786.00000	852,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		17.00000	13,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,770.00000	1,840,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,233.00000	2,163,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,481.00000	6,411,000	37.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,481.00000	5,411,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,481.00000	4,411,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,481.00000	3,411,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	3,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,934.00000	1,864,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,231.00000	6,161,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,231.00000	5,161,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,231.00000	4,161,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,231.00000	3,161,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		4.00000	5,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,735.00000	1,666,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,031.00000	5,961,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		294.00000	346,000	13.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		125.00000	107,000	13.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,173.00000	1,243,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		4.00000	4,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,169.00000	2,239,000	21.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	35.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,881.00000	5,811,000	35.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,881.00000	4,811,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.14	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,882.00000	2,812,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		262.00000	312,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		143.00000	123,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,123.00000	1,193,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		4.00000	4,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,981.00000	4,911,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,981.00000	3,911,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,982.00000	2,912,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	3,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,983.00000	1,914,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		19.00000	24,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,000.00000	935,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		205.00000	250,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		186.00000	161,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,025.00000	1,095,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		6.00000	6,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,019.00000	2,090,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,381.00000	8,311,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,881.00000	6,811,000	37.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,381.00000	5,311,000	33.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,881.00000	3,811,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,382.00000	2,312,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		24.00000	30,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		905.00000	841,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		649.00000	713,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		30.00000	24,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,119.00000	2,189,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,619.00000	3,689,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,482.00000	2,412,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,631.00000	8,561,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,131.00000	7,061,000	38.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	34.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,631.00000	5,561,000	34.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,131.00000	4,061,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,632.00000	2,562,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		14.00000	17,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,145.00000	1,078,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		438.00000	497,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		69.00000	58,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,869.00000	1,940,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,369.00000	3,439,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,081.00000	9,011,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,581.00000	7,511,000	39.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,081.00000	6,011,000	36.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,581.00000	4,511,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	1,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,081.00000	3,012,000	23.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		5.00000	6,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,586.00000	1,517,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		164.00000	195,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		245.00000	206,000	13.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,421.00000	1,491,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,919.00000	2,989,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	37.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,781.00000	6,711,000	37.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,781.00000	5,711,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,781.00000	4,711,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,781.00000	3,711,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,782.00000	2,712,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	2,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,282.00000	2,213,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		3.00000	4,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,784.00000	1,715,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		10.00000	12,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,291.00000	1,223,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		31.00000	38,000	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		812.00000	749,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,582.00000	2,512,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,831.00000	6,761,000	37.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,831.00000	5,761,000	35.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,831.00000	4,761,000	31.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,831.00000	3,761,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	2,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,332.00000	2,263,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		3.00000	4,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,834.00000	1,765,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		9.00000	11,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,340.00000	1,272,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		27.00000	34,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		858.00000	795,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,432.00000	2,362,000	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.19	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,981.00000	5,911,000	36.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	19.45	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,884.00000	1,814,000	19.45	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	14.35	Call		1.00000	1,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,832.00000	2,762,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,281.00000	9,211,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,281.00000	7,211,000	38.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,281.00000	5,211,000	33.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,281.00000	3,211,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,719.00000	2,789,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,181.00000	9,111,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,181.00000	7,111,000	38.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,181.00000	5,111,000	32.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,181.00000	3,111,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,819.00000	2,889,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,231.00000	9,161,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.49	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	18.75	Put		7,231.00000	7,161,000	38.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,769.00000	2,839,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,481.00000	9,411,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	38.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,481.00000	7,411,000	38.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,519.00000	2,589,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,581.00000	9,511,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	34.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,581.00000	5,511,000	34.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,581.00000	3,511,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,419.00000	2,489,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,531.00000	9,461,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,531.00000	7,461,000	38.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,469.00000	2,539,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,631.00000	9,561,000	39.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,631.00000	7,561,000	39.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,631.00000	3,561,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,369.00000	2,439,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,781.00000	9,711,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,781.00000	7,711,000	39.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,219.00000	2,289,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,831.00000	9,761,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,831.00000	7,761,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,731.00000	9,661,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,731.00000	7,661,000	39.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,269.00000	2,339,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,031.00000	8,961,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.70	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	14.55	Put		3,032.00000	2,962,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,969.00000	3,039,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,319.00000	2,389,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,319.00000	3,389,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,469.00000	3,539,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,269.00000	3,339,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,331.00000	9,261,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,331.00000	7,261,000	38.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,331.00000	5,261,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,331.00000	3,261,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,669.00000	2,739,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,131.00000	9,061,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,131.00000	3,061,000	24.07	0.00	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		2,869.00000	2,939,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,169.00000	3,239,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,881.00000	8,811,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,119.00000	3,189,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,381.00000	9,311,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,381.00000	7,311,000	38.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,381.00000	3,311,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,619.00000	2,689,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,981.00000	9,911,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,981.00000	7,911,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,431.00000	9,361,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,431.00000	7,361,000	38.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	33.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,431.00000	5,361,000	33.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,431.00000	3,361,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,569.00000	2,639,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,681.00000	9,611,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,681.00000	7,611,000	39.22	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.76600	11.69230		13.86	1,176,600.00	100	1,942.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		149.00000	143,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,257.00000	1,177,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		147.00000	163,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,155.00000	1,097,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		138.00000	153,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,196.00000	1,137,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.94190	11.86390		14.59	0.00	0	115.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08130	0.08070		18.83	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		230.00000	274,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		160.00000	144,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		28.00000	32,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		958.00000	902,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,074.00000	1,135,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		4.00000	5,000	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010			0.08270	0.08200		23.65	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		372.00000	405,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		462.00000	425,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010			9.87120	9.94360		13.53	10,127,851.20	1,026	27,325.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,157.00000	2,230,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		1.00000	1,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,957.00000	2,030,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Put		2,057.00000	2,130,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Put		9,356.00000	9,429,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Call		0.00000	0,000	36.25	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Put		7,356.00000	7,429,000	36.25	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Put		5,356.00000	5,429,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Put		3,356.00000	3,429,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	11.30	Call		3.00000	3,000	18.58	0.00	0	25.00
€ / R	On	14/06/2010	11.30	Put		1,359.00000	1,432,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	10.30	Call		63.00000	55,000	15.09	0.00	0	20.00
€ / R	On	14/06/2010	10.30	Put		419.00000	484,000	15.09	0.00	0	271.00
€ / R	On	14/06/2010	9.30	Call		661.00000	597,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	9.30	Put		17.00000	26,000	14.92	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	8.30	Call		1,644.00000	1,571,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,644.00000	2,571,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,656.00000	9,729,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,656.00000	7,729,000	36.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,656.00000	5,729,000	33.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,656.00000	3,729,000	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	1,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,658.00000	1,730,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		26.00000	23,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		682.00000	752,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		400.00000	349,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		56.00000	78,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,344.00000	1,272,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,344.00000	2,271,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,756.00000	9,829,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.77	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	17.70	Put		7,756.00000	7,829,000	36.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,756.00000	5,829,000	34.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,756.00000	3,829,000	29.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	19.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,757.00000	1,830,000	19.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		19.00000	17,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		775.00000	846,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		324.00000	278,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		80.00000	107,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,245.00000	1,173,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	2,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,244.00000	2,171,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,406.00000	9,479,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,406.00000	7,479,000	36.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,406.00000	5,479,000	33.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,406.00000	3,479,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	3,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,409.00000	1,482,000	18.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		55.00000	48,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		461.00000	527,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		615.00000	553,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	32,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,594.00000	1,522,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,594.00000	2,521,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,456.00000	9,529,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,456.00000	7,529,000	36.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	33.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,456.00000	5,529,000	33.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	27.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,456.00000	3,529,000	27.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	2,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,459.00000	1,531,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		47.00000	41,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		503.00000	570,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		570.00000	510,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	39,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,544.00000	1,472,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,544.00000	2,471,000	20.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,606.00000	9,679,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,606.00000	7,679,000	36.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,606.00000	5,679,000	33.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,606.00000	3,679,000	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,608.00000	1,681,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		30.00000	27,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		636.00000	706,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		441.00000	387,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		47.00000	66,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,394.00000	1,322,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,394.00000	2,321,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,506.00000	9,579,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,506.00000	7,579,000	36.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,506.00000	5,579,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,506.00000	3,579,000	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,508.00000	1,581,000	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		41.00000	36,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		547.00000	615,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		526.00000	467,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		32.00000	46,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,494.00000	1,422,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,494.00000	2,421,000	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,556.00000	9,629,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,556.00000	7,629,000	36.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,556.00000	5,629,000	33.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	28.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,556.00000	3,629,000	28.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,558.00000	1,631,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		35.00000	31,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		591.00000	660,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		483.00000	426,000	14.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	55,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,444.00000	1,372,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,444.00000	2,371,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,906.00000	9,979,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,906.00000	7,979,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,906.00000	5,979,000	34.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,906.00000	3,979,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,907.00000	1,980,000	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		12.00000	11,000	17.01	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		918.00000	990,000	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		224.00000	187,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		130.00000	166,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,096.00000	1,025,000	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	4,000	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,094.00000	2,021,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,856.00000	9,929,000	36.97	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	17.80	Call		0.00000	0,000	36.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,856.00000	7,929,000	36.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,856.00000	5,929,000	34.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,856.00000	3,929,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	20.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,857.00000	1,930,000	20.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		14.00000	13,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		870.00000	942,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		255.00000	215,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		111.00000	144,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,145.00000	1,074,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	3,000	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,144.00000	2,071,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,956.00000	10,029,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,956.00000	8,029,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,956.00000	6,029,000	34.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,956.00000	4,029,000	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		11.00000	10,000	17.19	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	10.90	Put		967.00000	1,039,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		195.00000	165,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		151.00000	194,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,046.00000	976,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	5,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,044.00000	1,971,000	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,006.00000	10,079,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,006.00000	8,079,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,006.00000	6,079,000	34.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,006.00000	4,079,000	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,007.00000	2,080,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		9.00000	8,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,015.00000	1,087,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		168.00000	145,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		174.00000	224,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		997.00000	927,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	6,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,994.00000	1,921,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,806.00000	9,879,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,806.00000	7,879,000	36.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,806.00000	5,879,000	34.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,806.00000	3,879,000	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,807.00000	1,880,000	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		17.00000	15,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		823.00000	894,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		289.00000	246,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		95.00000	125,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,195.00000	1,124,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	3,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,194.00000	2,121,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,056.00000	10,129,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,056.00000	8,129,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,056.00000	6,129,000	34.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.17	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	14.00	Put		4,056.00000	4,129,000	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		8.00000	7,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,064.00000	1,136,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		147.00000	127,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		203.00000	256,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		948.00000	879,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	8,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,944.00000	1,871,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,206.00000	10,279,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,206.00000	8,279,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,206.00000	6,279,000	34.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,206.00000	4,279,000	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,206.00000	2,279,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	5,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,211.00000	1,284,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		97.00000	84,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		303.00000	363,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		802.00000	735,000	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		8.00000	14,000	15.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,794.00000	1,721,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.02660	10.09810		13.85	1,002,660.00	100	4,817.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		53.00000	52,000	18.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,620.00000	1,690,000	18.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		287.00000	270,000	14.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		389.00000	443,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.18230	10.25100		14.41	203,646.00	20	2,000.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,949.00000	10,018,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,950.00000	8,019,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,952.00000	6,021,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	27,000	23.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,976.00000	4,045,000	23.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		102.00000	99,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,051.00000	2,117,000	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		201.00000	196,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,150.00000	1,214,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		467.00000	448,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		416.00000	466,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,112.00000	1,059,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		61.00000	77,000	12.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,062.00000	1,996,000	15.01	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	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	14,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		111.00000	109,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,910.00000	1,977,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,999.00000	10,068,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,000.00000	8,069,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,002.00000	6,071,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		26.00000	26,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,025.00000	4,094,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		99.00000	96,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,098.00000	2,164,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		194.00000	189,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,193.00000	1,257,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		445.00000	429,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		444.00000	497,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,068.00000	1,020,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		67.00000	88,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,013.00000	1,947,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	15,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,699.00000	10,768,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,700.00000	8,769,000	25.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,701.00000	6,770,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		13.00000	12,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,712.00000	4,780,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		59.00000	58,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,758.00000	2,826,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		119.00000	116,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,818.00000	1,884,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		245.00000	239,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		944.00000	1,007,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		589.00000	564,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		288.00000	332,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,341.00000	1,283,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		40.00000	51,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,599.00000	10,668,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,600.00000	8,669,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,601.00000	6,670,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		14.00000	14,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,613.00000	4,682,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		64.00000	62,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,663.00000	2,730,000	20.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		126.00000	124,000	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,725.00000	1,792,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		266.00000	259,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		865.00000	927,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		645.00000	617,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		244.00000	285,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,435.00000	1,375,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		34.00000	43,000	13.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,749.00000	9,818,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,750.00000	7,819,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,753.00000	5,822,000	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	30,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,779.00000	3,848,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		115.00000	112,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,864.00000	1,930,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		235.00000	229,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		984.00000	1,047,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		563.00000	539,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		312.00000	357,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,295.00000	1,238,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		44.00000	56,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,260.00000	2,193,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	11,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,849.00000	9,918,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,850.00000	7,919,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,852.00000	5,921,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	28,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,878.00000	3,946,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		108.00000	106,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,957.00000	2,024,000	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		217.00000	212,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,066.00000	1,130,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		513.00000	492,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		362.00000	410,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,203.00000	1,148,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		52.00000	66,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,161.00000	2,094,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	12,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,149.00000	10,218,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,150.00000	8,219,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,152.00000	6,221,000	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		23.00000	22,000	22.98	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	14.40	Put		4,172.00000	4,240,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		88.00000	86,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,237.00000	2,304,000	19.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		173.00000	169,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,322.00000	1,387,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		390.00000	377,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		539.00000	595,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		949.00000	906,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		98.00000	124,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,867.00000	1,802,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	20,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,299.00000	10,368,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,300.00000	8,369,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,301.00000	6,370,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		19.00000	19,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,318.00000	4,387,000	22.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		79.00000	77,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,378.00000	2,445,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		155.00000	152,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,454.00000	1,520,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		343.00000	332,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		642.00000	700,000	15.33	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	9.55	Call		838.00000	801,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		137.00000	169,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,721.00000	1,658,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	26,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,599.00000	9,668,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,600.00000	7,669,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		5.00000	5,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,604.00000	5,673,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		33.00000	33,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,632.00000	3,701,000	22.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,408.00000	2,341,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	9,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,649.00000	9,718,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,650.00000	7,719,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,653.00000	5,722,000	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	32,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,681.00000	3,750,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		122.00000	120,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,771.00000	1,838,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		255.00000	248,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		904.00000	966,000	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		617.00000	590,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		266.00000	308,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,388.00000	1,329,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	47,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,359.00000	2,291,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	9,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,699.00000	9,768,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,700.00000	7,769,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,703.00000	5,772,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	31,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,730.00000	3,799,000	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,309.00000	2,242,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	10,000	15.96	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			338.54600	342.02000			0.00	0	0.00
AL7T	On	05/08/2010	Index Future			344.19800	347.70100			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			311.85100	314.86100			311,851,000.00	100	628.00
ALBI	On	05/08/2010	Index Future			317.11700	320.17800			317,117,000.00	100	1,167.00
ALBI	On	04/11/2010	Index Future			322.85700	325.89100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.92660	6.91060		11.19	304,770.40	44	10,713.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	44.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Put		7,689.00000	7,673,000	44.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,689.00000	5,673,000	40.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,689.00000	3,673,000	34.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		0.00000	0,000	22.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,689.00000	1,673,000	22.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		330.00000	347,000	13.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		19.00000	20,000	13.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,311.00000	1,327,000	19.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	19.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,311.00000	2,327,000	20.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,311.00000	3,327,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,311.00000	4,327,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,639.00000	7,623,000	43.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	40.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,639.00000	5,623,000	40.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,639.00000	3,623,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	21.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,639.00000	1,623,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		375.00000	392,000	13.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		14.00000	15,000	13.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,361.00000	1,377,000	19.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	19.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,361.00000	2,377,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,361.00000	3,377,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,361.00000	4,377,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,589.00000	7,573,000	43.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	40.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,589.00000	5,573,000	40.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	34.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,589.00000	3,573,000	34.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	21.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,589.00000	1,573,000	21.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		422.00000	439,000	13.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		11.00000	12,000	13.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,411.00000	1,427,000	20.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	20.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,411.00000	2,427,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	20.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,411.00000	3,427,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,411.00000	4,427,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		244.00000	261,000	12.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		33.00000	34,000	12.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	44.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,939.00000	7,923,000	44.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,939.00000	5,923,000	40.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	36.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,939.00000	3,923,000	36.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,939.00000	1,923,000	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		132.00000	148,000	11.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		71.00000	71,000	11.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,061.00000	1,077,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,061.00000	2,077,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,061.00000	3,077,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,061.00000	4,077,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	44.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,839.00000	7,823,000	44.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	40.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,839.00000	5,823,000	40.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,839.00000	3,823,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,839.00000	1,823,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		204.00000	220,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		43.00000	43,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,161.00000	1,177,000	18.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	18.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,161.00000	2,177,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,161.00000	3,177,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,161.00000	4,177,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,989.00000	7,973,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,989.00000	5,973,000	40.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,989.00000	3,973,000	36.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	24.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,989.00000	1,973,000	24.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		101.00000	116,000	11.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		90.00000	89,000	11.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,011.00000	1,027,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		0.00000	0,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,011.00000	2,027,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,011.00000	3,027,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,011.00000	4,027,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	44.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,889.00000	7,873,000	44.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	40.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,889.00000	5,873,000	40.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,889.00000	3,873,000	36.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,889.00000	1,873,000	23.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		166.00000	183,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		55.00000	56,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,111.00000	1,127,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	0,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,111.00000	2,127,000	22.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	22.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,111.00000	3,127,000	15.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,111.00000	4,127,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	44.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,739.00000	7,723,000	44.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,739.00000	5,723,000	40.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	35.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,739.00000	3,723,000	35.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,739.00000	1,723,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		286.00000	303,000	12.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		25.00000	26,000	12.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,261.00000	1,277,000	19.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	19.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,261.00000	2,277,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,261.00000	3,277,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,261.00000	4,277,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,239.00000	8,223,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,239.00000	6,223,000	41.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	37.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,239.00000	4,223,000	37.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,239.00000	2,223,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		32.00000	39,000	12.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		271.00000	262,000	12.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		762.00000	778,000	16.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		1.00000	1,000	16.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,761.00000	1,777,000	21.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	21.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,761.00000	2,777,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,761.00000	3,777,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,189.00000	8,173,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,189.00000	6,173,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,189.00000	4,173,000	37.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	25.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,189.00000	2,173,000	25.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		40.00000	49,000	12.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		229.00000	222,000	12.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		812.00000	828,000	16.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		1.00000	1,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,811.00000	1,827,000	22.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	22.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,811.00000	2,827,000	17.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	17.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,811.00000	3,827,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,089.00000	8,073,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	41.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,089.00000	6,073,000	41.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	37.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,089.00000	4,073,000	37.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,089.00000	2,073,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		64.00000	76,000	11.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		153.00000	149,000	11.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		911.00000	927,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		0.00000	0,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,911.00000	1,927,000	22.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	22.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,911.00000	2,927,000	16.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	16.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,911.00000	3,927,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	15.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,039.00000	8,023,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	40.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,039.00000	6,023,000	40.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	36.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,039.00000	4,023,000	36.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,039.00000	2,023,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		81.00000	94,000	11.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		120.00000	117,000	11.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		961.00000	977,000	17.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	17.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,961.00000	1,977,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,961.00000	2,977,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,961.00000	3,977,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,289.00000	8,273,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	41.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,289.00000	6,273,000	41.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	37.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,289.00000	4,273,000	37.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	26.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,289.00000	2,273,000	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		25.00000	31,000	13.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		314.00000	304,000	13.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		713.00000	729,000	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		2.00000	2,000	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,711.00000	1,727,000	21.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	21.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,711.00000	2,727,000	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,711.00000	3,727,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,139.00000	8,123,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	41.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,139.00000	6,123,000	41.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	37.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,139.00000	4,123,000	37.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,139.00000	2,123,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		51.00000	61,000	12.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		190.00000	184,000	12.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		861.00000	878,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		0.00000	1,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,861.00000	1,877,000	22.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	22.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,861.00000	2,877,000	17.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	17.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,861.00000	3,877,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,339.00000	8,323,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	41.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,339.00000	6,323,000	41.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,339.00000	4,323,000	37.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,339.00000	2,323,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		20.00000	25,000	13.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		359.00000	348,000	13.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		663.00000	680,000	15.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		2.00000	3,000	15.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,661.00000	1,677,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,661.00000	2,677,000	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,661.00000	3,677,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future			6.95890	6.94080		12.26	0.00	0	4,490.00
AU\$ / ROn 13/12/2010 Foreign Exchange Future			6.98510	6.96940		12.79	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.45380	7.44220		10.73	74,538.00	10	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		198.00000	207,000	11.64	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		56.00000	53,000	11.64	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		163.00000	170,000	11.34	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		71.00000	66,000	11.34	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		236.00000	245,000	11.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		44.00000	41,000	11.94	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.56660	7.55230		12.03	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.44700	138.23100			0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.76800	140.56500			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.10700	142.91800			0.00	0	0.00
GOVI On	06/05/2010	GOVI			313.22900	316.29100		6.80	0.00	0	55.00
GOVI On	06/05/2010	GOVI	309.80	Call		64,910.00000	34,293,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		0.00000	3,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			318.51900	321.63200		6.57	0.00	0	265.00
GOVI On	05/08/2010	GOVI	315.60	Call		78,978.00000	57,905,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		18,658.00000	28,715,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			323.85000	327.01500			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		19,850.00000	51,500,000		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		19,950.00000	51,600,000		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		19,750.00000	51,400,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			371.09000	369.98800			0.00	0	8.00
ILBI	On	05/08/2010	Index Future			377.33400	376.21200			0.00	0	489.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.12100		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.52000	6.52000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.46000	6.46000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.45000	6.45000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.47000	6.47000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.49000	6.49000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.69000	6.69000			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.93000	6.93000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.23000	7.23000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.50000	7.50000			0.00	7,500	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.68000	7.68000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put	250,000.00000	250,000,000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call	250,000.00000	250,000,000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put	250,000.00000	250,000,000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call	250,000.00000	250,000,000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	06/05/2010	Index Future			303.92800	306.67400			0.00	0	0.00
OTH1	On	05/08/2010	Index Future			309.06000	311.85200			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			314.23300	317.07100			0.00	0	0.00
R155	On	06/05/2010	Bond Future			7.13600	6.98100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		669.00000	468,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		733.00000	532,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		604.00000	404,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.06100	7.90300		3.75	93,355,584.95	745	348.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,898.00000	2,123,000	3.88	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.88	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		491.00000	14,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		14.00000	313,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		133.00000	0,000	3.77	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		148.00000	790,000	3.77	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.14300	7.97500		4.00	97,481,586.15	765	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,680.00000	2,979,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		106.00000	191,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,684.00000	2,062,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		248.00000	413,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,739.00000	3,991,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		41.00000	79,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Put		519.00000	800,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,803.00000	1,297,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.17600	7.99500		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,809.00000	2,238,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		570.00000	808,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,974.00000	2,386,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		516.00000	737,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,649.00000	2,095,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		629.00000	884,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.21600	8.02400		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,493.00000	1,146,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,023.00000	2,492,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,593.00000	1,230,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,909.00000	2,361,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,397.00000	1,066,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,142.00000	2,626,000	3.98	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.99100	8.84300		9.25	0.00	0	988.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,493.00000	273,000	9.37	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		11.00000	189,000	9.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.05900	8.90600		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,204.00000	3,233,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,043.00000	1,494,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,610.00000	1,088,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,088.00000	3,989,000	9.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.75	Call		7,778.00000	6,508,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		252.00000	404,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,721.00000	8,375,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		109.00000	186,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.10000	8.94200		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,911.00000	4,014,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,108.00000	2,662,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,199.00000	4,272,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,951.00000	2,475,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,630.00000	3,763,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,275.00000	2,859,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,287.00000	5,159,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,486.00000	1,907,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.14200	8.98000		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,138.00000	3,402,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,955.00000	4,688,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,376.00000	3,614,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,738.00000	4,445,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,909.00000	3,200,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,184.00000	4,944,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.04100	7.87300		3.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,401.00000	1,751,000	3.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.87	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.13100	7.95100		3.75	0.00	0	1,174.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Call		3,808.00000	3,173,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		24.00000	51,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.16200	7.96900		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,289.00000	1,810,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		446.00000	642,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,418.00000	1,926,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		404.00000	586,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,162.00000	1,697,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		491.00000	701,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.20100	7.99300		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,268.00000	945,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,245.00000	1,610,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,354.00000	1,017,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,165.00000	1,516,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,185.00000	877,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,328.00000	1,708,000	3.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.65100	8.49300		5.75	13,875,724.80	140	1,599.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,661.00000	1,822,000	5.89	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.73800	8.57300		6.00	14,110,055.40	140	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,648.00000	2,933,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		218.00000	354,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.79000	8.61600		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,722.00000	3,073,000	6.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		594.00000	816,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,911.00000	3,247,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		542.00000	749,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,537.00000	2,904,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		651.00000	889,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.84700	8.66500		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,707.00000	1,337,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,517.00000	3,031,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,820.00000	1,433,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,384.00000	2,880,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,600.00000	1,246,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,657.00000	3,187,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.74100	8.57300		6.50	19,732,808.00	200	200.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,466.00000	1,486,000	6.66	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	6.66	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,252.00000	4,272,000	6.85	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	6.85	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		479.00000	1,410,000	6.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		49.00000	0,000	6.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.82400	8.65000		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,632.00000	2,827,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		275.00000	459,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.87200	8.68900		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,888.00000	3,166,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Put		814.00000	1,109,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,089.00000	3,348,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		748.00000	1,023,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,692.00000	2,988,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		887.00000	1,200,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.92300	8.73200		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,755.00000	1,346,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,032.00000	3,659,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,874.00000	1,446,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,874.00000	3,482,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,641.00000	1,251,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,196.00000	3,842,000	6.91	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.02100	7.84400		3.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		2,782.00000	2,231,000	3.12	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.13100	7.93900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,060.00000	2,520,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		13.00000	34,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.16500	7.95500		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,802.00000	1,391,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		320.00000	484,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,905.00000	1,483,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		289.00000	441,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,701.00000	1,302,000	3.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		354.00000	529,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.21000	7.98100		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		973.00000	701,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		925.00000	1,235,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,039.00000	755,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		863.00000	1,161,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		909.00000	650,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		988.00000	1,311,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.83100	8.66300		7.50	12,625,714.50	137	29.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,479.00000	2,465,000	7.69	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.91200	8.73700		7.75	18,644,680.44	207	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,588.00000	3,692,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		196.00000	332,000	8.05	99,600.00	300	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,393.00000	2,601,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		409.00000	649,000	7.94	64,900.00	100	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,358.00000	4,213,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		403.00000	225,000	7.60	90,000.00	400	250.00
R207	On	04/11/2010	Bond Future			8.95600	8.77400		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,700.00000	2,984,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		977.00000	1,315,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,902.00000	3,165,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		899.00000	1,216,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,504.00000	2,808,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		1,062.00000	1,420,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.00300	8.81500		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,342.00000	1,850,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,715.00000	3,289,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,483.00000	1,972,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,569.00000	3,124,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,206.00000	1,733,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,867.00000	3,460,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.90100	8.72300		8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,239.00000	2,127,000	8.21	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	8.21	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.97500	8.79000		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,512.00000	3,557,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		263.00000	442,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.02000	8.82900		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,602.00000	2,843,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,088.00000	1,482,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,807.00000	3,024,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,001.00000	1,371,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,403.00000	2,667,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,183.00000	1,599,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.06700	8.86900		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,316.00000	1,798,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,032.00000	3,689,000	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		2,459.00000	1,919,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,873.00000	3,508,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,180.00000	1,683,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,199.00000	3,877,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.95100	8.83200		12.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		0.00000	0,000	11.87	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,712.00000	3,646,000	11.87	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.00200	8.88000		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,487.00000	1,106,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,520.00000	3,087,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.03300	8.90800		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,086.00000	2,565,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,373.00000	2,818,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,298.00000	2,756,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,203.00000	2,626,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,882.00000	2,383,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,555.00000	3,022,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.06400	8.93600		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,834.00000	3,313,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,340.00000	3,802,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,039.00000	3,501,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,163.00000	3,607,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,637.00000	3,132,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,528.00000	4,006,000	13.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	06/05/2010			309.43400	312.44100			0.00	0	0.00
TRT1	On	05/08/2010			314.65900	317.71700			0.00	0	100.00
TRT1	On	04/11/2010			319.92600	323.03400			0.00	0	0.00
Total for Derivatives :									1,113,139,833.24	38,338	781,218.00

j-Bonds

CGR5	On	23/07/2011		Spot Bond	15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010		Spot Bond	7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011		Spot Bond	7.11500	6.96000			0.00	0	0.00
R157	On	15/09/2015		Spot Bond	8.05500	7.89500			0.00	0	0.00
R186	On	21/12/2026		Spot Bond	8.99000	8.83500			0.00	0	0.00
R201	On	21/12/2014		Spot Bond	8.03500	7.86500			0.00	0	0.00
R203	On	15/09/2017		Spot Bond	8.64000	8.48500			0.00	0	0.00
R204	On	21/12/2018		Spot Bond	8.73000	8.57000			0.00	0	0.00
R206	On	15/01/2014		Spot Bond	8.01000	7.83500			0.00	0	0.00
R207	On	15/01/2020		Spot Bond	8.82000	8.66000			0.00	0	0.00
R208	On	31/03/2021		Spot Bond	8.89500	8.72000			0.00	0	0.00
R209	On	31/03/2036		Spot Bond	8.95000	8.83000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:							1,113,139,833.24	38,338	781,218.00