



Daily MTM Report

Daily summary for: 20/05/2010

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			8.02360	7.85340		19.94	189,276,724.00	23,590	245,679.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		20.00000	58,000	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		567.00000	434,000	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,297.00000	8,126,000	54.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	51.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,297.00000	6,126,000	51.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,703.00000	3,874,000	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,347.00000	8,176,000	54.72	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	51.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,347.00000	6,176,000	51.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,653.00000	3,824,000	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	54.72	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	14/06/2010	Foreign Exchange Future	16.30	Put		8,447.00000	8,276,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,747.00000	8,576,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,947.00000	8,776,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,947.00000	6,776,000	52.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,947.00000	2,776,000	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,897.00000	8,726,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,897.00000	6,726,000	52.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,897.00000	2,726,000	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,103.00000	2,274,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,103.00000	3,274,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,847.00000	8,676,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,847.00000	6,676,000	52.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,647.00000	8,476,000	54.72	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	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,697.00000	8,526,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,597.00000	8,426,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,597.00000	6,426,000	51.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		430.00000	595,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		27.00000	21,000	22.12	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,403.00000	1,574,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,403.00000	2,574,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,403.00000	3,574,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,497.00000	8,326,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,497.00000	6,326,000	51.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,503.00000	1,674,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,503.00000	2,674,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,503.00000	3,674,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	54.72	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	14/06/2010	Foreign Exchange Future	16.25	Put		8,397.00000	8,226,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		613.00000	782,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		10.00000	8,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,603.00000	1,774,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,603.00000	3,774,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,447.00000	6,276,000	51.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,947.00000	4,776,000	47.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		29.00000	78,000	21.57	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		476.00000	354,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		566.00000	734,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		13.00000	10,000	22.71	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,553.00000	1,724,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,553.00000	2,724,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,553.00000	3,724,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		17.00000	50,000	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		614.00000	476,000	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		6.00000	20,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		903.00000	746,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,747.00000	6,576,000	51.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,697.00000	6,526,000	51.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,697.00000	3,526,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,647.00000	6,476,000	51.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		7.00000	23,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		854.00000	699,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,154.00000	1,324,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,153.00000	2,324,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,153.00000	3,324,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		14.00000	43,000	22.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		661.00000	519,000	22.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		387.00000	550,000	21.92	1,100,000.00	2,000	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		34.00000	26,000	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,353.00000	2,524,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,353.00000	3,524,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.85	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	13.05	Put		5,197.00000	5,026,000	47.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,197.00000	4,026,000	44.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,197.00000	3,026,000	38.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		11.00000	37,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		708.00000	563,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		346.00000	506,000	21.72	15,180.00	30	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		43.00000	32,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,304.00000	1,474,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,303.00000	2,474,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,303.00000	3,474,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,247.00000	5,076,000	48.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,247.00000	4,076,000	44.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,247.00000	3,076,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		10.00000	32,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		757.00000	608,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,254.00000	1,424,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	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	5.60	Call		2,253.00000	2,424,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,253.00000	3,424,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,297.00000	5,126,000	48.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,297.00000	3,126,000	38.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		8.00000	27,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		805.00000	653,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,204.00000	1,374,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,203.00000	2,374,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,203.00000	3,374,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,447.00000	5,276,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,447.00000	4,276,000	45.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,447.00000	3,276,000	39.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		5.00000	17,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		952.00000	793,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		169.00000	306,000	20.73	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		116.00000	82,000	20.73	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,054.00000	1,224,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		1.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,053.00000	2,224,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,053.00000	3,224,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		141.00000	271,000	20.53	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		138.00000	97,000	20.53	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,004.00000	1,175,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		1.00000	1,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,003.00000	2,174,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,003.00000	3,174,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,547.00000	5,376,000	48.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,547.00000	3,376,000	40.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3.00000	13,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,050.00000	889,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		120.00000	238,000	20.33	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		167.00000	114,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		955.00000	1,125,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		2.00000	1,000	24.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,953.00000	2,124,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,953.00000	3,124,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	49.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,647.00000	5,476,000	49.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	41.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,647.00000	3,476,000	41.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,847.00000	5,676,000	49.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,847.00000	4,676,000	46.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,847.00000	3,676,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,847.00000	2,676,000	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,797.00000	5,626,000	49.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,797.00000	4,626,000	46.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	42.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,797.00000	3,626,000	42.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		709.00000	879,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		6.00000	5,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,703.00000	1,874,000	27.46	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	6.15	Put		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,703.00000	2,874,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	49.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,747.00000	5,576,000	49.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	41.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,747.00000	3,576,000	41.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,747.00000	2,576,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2.00000	7,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,249.00000	1,083,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		60.00000	137,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		307.00000	213,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		758.00000	928,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		5.00000	4,000	23.51	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,753.00000	1,924,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,753.00000	2,924,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,597.00000	5,426,000	49.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,597.00000	3,426,000	40.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		101.00000	207,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		198.00000	133,000	20.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		905.00000	1,075,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		2.00000	1,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,903.00000	2,074,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,903.00000	3,074,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,497.00000	5,326,000	48.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,497.00000	4,326,000	45.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	40.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,497.00000	3,326,000	40.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3.00000	11,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,100.00000	937,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4.00000	15,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,001.00000	841,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,147.00000	4,976,000	47.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,147.00000	3,976,000	44.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	10,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,149.00000	986,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		856.00000	1,026,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		3.00000	2,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,853.00000	2,024,000	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	48.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,347.00000	5,176,000	48.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,347.00000	3,176,000	39.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	5,000	26.45	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,348.00000	1,181,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		661.00000	830,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		8.00000	6,000	23.11	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,653.00000	1,824,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,653.00000	2,824,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	43.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,997.00000	3,826,000	43.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	5,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,398.00000	1,231,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	8,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,199.00000	1,034,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		520.00000	687,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		17.00000	13,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	53.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,647.00000	7,476,000	53.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	50.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,147.00000	5,976,000	50.72	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	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,647.00000	4,476,000	46.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,147.00000	2,976,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,353.00000	1,524,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,853.00000	3,024,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,353.00000	4,524,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	54.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,897.00000	7,726,000	54.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	51.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,397.00000	6,226,000	51.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,397.00000	3,226,000	39.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		35.00000	90,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		432.00000	316,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,104.00000	1,274,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,603.00000	2,774,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,103.00000	4,274,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	4,000	26.99	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	14/06/2010	Foreign Exchange Future	9.30	Put		1,448.00000	1,280,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		306.00000	463,000	21.52	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		53.00000	39,000	21.52	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,397.00000	4,226,000	45.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,047.00000	3,876,000	43.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	6,000	26.18	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,298.00000	1,132,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	4,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,498.00000	1,330,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		268.00000	421,000	21.33	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		65.00000	47,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,347.00000	4,176,000	45.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	2,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,747.00000	1,578,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	2,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,647.00000	1,478,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		233.00000	381,000	21.13	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		80.00000	57,000	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	2,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,797.00000	1,628,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	2,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,697.00000	1,528,000	28.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	3,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,598.00000	1,429,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		199.00000	343,000	20.93	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		96.00000	69,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,697.00000	4,526,000	46.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		50.00000	119,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		347.00000	245,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	46.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,897.00000	4,726,000	46.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,797.00000	2,626,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,697.00000	2,526,000	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,597.00000	2,426,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		24.00000	67,000	21.84	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		521.00000	393,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,747.00000	4,576,000	46.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,647.00000	2,476,000	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,547.00000	2,376,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		42.00000	104,000	21.02	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		389.00000	280,000	21.02	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,597.00000	4,426,000	46.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,497.00000	2,326,000	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,397.00000	2,226,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	1,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,297.00000	2,127,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	1,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,197.00000	2,027,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	1,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,097.00000	1,927,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,997.00000	1,827,000	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,897.00000	1,727,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		72.00000	157,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		269.00000	183,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.13	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,297.00000	4,126,000	45.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	3,000	27.53	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,548.00000	1,379,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,547.00000	4,376,000	45.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,447.00000	2,276,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,347.00000	2,176,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	1,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,247.00000	2,077,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	1,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,047.00000	1,877,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,947.00000	1,777,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	1,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,847.00000	1,677,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		85.00000	179,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		232.00000	155,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,147.00000	1,977,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	54.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,847.00000	7,676,000	54.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,153.00000	4,324,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,897.00000	5,726,000	49.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,897.00000	3,726,000	42.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	54.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,947.00000	7,776,000	54.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,947.00000	5,776,000	50.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,947.00000	3,776,000	43.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,053.00000	4,224,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	54.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,097.00000	7,926,000	54.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	50.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,097.00000	5,926,000	50.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,097.00000	3,926,000	44.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,903.00000	4,074,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	54.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,997.00000	7,826,000	54.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	50.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,997.00000	5,826,000	50.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,003.00000	4,174,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,647.00000	9,476,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	54.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,047.00000	7,876,000	54.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	50.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,047.00000	5,876,000	50.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,953.00000	4,124,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,147.00000	7,976,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,853.00000	4,024,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,197.00000	8,026,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,197.00000	6,026,000	50.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		807.00000	977,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		4.00000	3,000	23.70	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,803.00000	1,974,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,803.00000	2,974,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,803.00000	3,974,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	53.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,747.00000	7,576,000	53.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,253.00000	4,424,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	54.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,797.00000	7,626,000	54.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,203.00000	4,374,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,247.00000	8,076,000	54.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	50.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,247.00000	6,076,000	50.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,753.00000	3,924,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		475.00000	641,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		22.00000	17,000	22.32	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.14520	7.97360		19.72	22,423,735.60	2,753	32,629.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,876.00000	7,705,000	34.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	1,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,876.00000	5,706,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	10,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,877.00000	3,715,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		37.00000	62,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,913.00000	1,767,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,137.00000	1,314,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		13.00000	19,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,125.00000	2,297,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,124.00000	3,295,000	28.98	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	4.85	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,124.00000	4,295,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,826.00000	7,655,000	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	1,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,826.00000	5,656,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		2.00000	10,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,828.00000	3,665,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		39.00000	65,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,865.00000	1,720,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		391.00000	542,000	19.12	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		217.00000	197,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,185.00000	1,362,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		11.00000	17,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,175.00000	2,347,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,174.00000	3,345,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,174.00000	4,345,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		364.00000	513,000	19.20	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		240.00000	218,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,926.00000	7,755,000	34.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	1,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,926.00000	5,756,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	9,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,927.00000	3,764,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		36.00000	60,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,962.00000	1,815,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		338.00000	484,000	19.29	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		264.00000	239,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,088.00000	1,267,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		14.00000	22,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,075.00000	2,248,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		1.00000	3,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,074.00000	3,245,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,074.00000	4,245,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,976.00000	7,805,000	34.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,976.00000	5,806,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	9,000	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,977.00000	3,814,000	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		34.00000	57,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,010.00000	1,862,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		314.00000	457,000	19.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		290.00000	262,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,040.00000	1,219,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		16.00000	24,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,026.00000	2,198,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,024.00000	3,196,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,024.00000	4,195,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,076.00000	7,905,000	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,076.00000	5,906,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	8,000	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,077.00000	3,913,000	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		29.00000	53,000	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,105.00000	1,958,000	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		275.00000	405,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		351.00000	310,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		948.00000	1,125,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		24.00000	30,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,926.00000	2,099,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	4,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,924.00000	3,096,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,924.00000	4,095,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,126.00000	7,955,000	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,126.00000	5,956,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	8,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,127.00000	3,963,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		27.00000	50,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,153.00000	2,005,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		257.00000	381,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		383.00000	336,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		903.00000	1,078,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		29.00000	33,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,876.00000	2,049,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		2.00000	4,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,874.00000	3,046,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,874.00000	4,045,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,176.00000	8,005,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	1,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,176.00000	6,006,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	7,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,177.00000	4,012,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		25.00000	49,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,201.00000	2,054,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		241.00000	359,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		417.00000	364,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		860.00000	1,032,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		36.00000	37,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,827.00000	1,999,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,824.00000	2,996,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,824.00000	3,995,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,326.00000	8,155,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,326.00000	6,155,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	6,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,327.00000	4,161,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		20.00000	41,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,346.00000	2,196,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		733.00000	904,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		59.00000	59,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,678.00000	1,851,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		4.00000	6,000	21.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,674.00000	2,846,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,674.00000	3,845,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,276.00000	8,105,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,276.00000	6,105,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	7,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,277.00000	4,112,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		22.00000	44,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,298.00000	2,149,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		211.00000	320,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		487.00000	425,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		774.00000	945,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		50.00000	50,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,727.00000	1,900,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		3.00000	5,000	21.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,724.00000	2,896,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,724.00000	3,895,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,426.00000	8,255,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,426.00000	6,255,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	5,000	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,427.00000	4,260,000	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		17.00000	37,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,443.00000	2,292,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		174.00000	270,000	20.67	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		600.00000	525,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		655.00000	823,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		81.00000	78,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,579.00000	1,752,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		5.00000	7,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,574.00000	2,746,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,574.00000	3,745,000	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		198.00000	303,000	20.29	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		524.00000	458,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,726.00000	7,555,000	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	1,000	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,726.00000	5,556,000	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	11,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,728.00000	3,566,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		42.00000	71,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,768.00000	1,626,000	25.66	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	7.70	Call		448.00000	606,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		174.00000	161,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,283.00000	1,459,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		9.00000	14,000	19.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,275.00000	2,447,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,274.00000	3,445,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,274.00000	4,445,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,776.00000	7,605,000	34.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	1,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,776.00000	5,606,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		2.00000	10,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,778.00000	3,615,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		40.00000	68,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,816.00000	1,673,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		419.00000	573,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		195.00000	178,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,234.00000	1,411,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		10.00000	16,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,225.00000	2,397,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,224.00000	3,395,000	29.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,224.00000	4,395,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,026.00000	7,855,000	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,026.00000	5,856,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	8,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,027.00000	3,863,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		32.00000	55,000	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,058.00000	1,910,000	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		294.00000	430,000	19.46	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		320.00000	285,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		994.00000	1,172,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		20.00000	27,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,976.00000	2,148,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,974.00000	3,146,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,974.00000	4,145,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,226.00000	8,055,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	1,000	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,226.00000	6,056,000	31.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	7,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,227.00000	4,062,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		23.00000	46,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,249.00000	2,101,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		226.00000	339,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		452.00000	394,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		816.00000	988,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		42.00000	43,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,777.00000	1,950,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		3.00000	5,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,774.00000	2,946,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,774.00000	3,945,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,376.00000	8,205,000	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,376.00000	6,205,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	6,000	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,377.00000	4,211,000	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		18.00000	39,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,394.00000	2,244,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		186.00000	286,000	20.48	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		562.00000	491,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		693.00000	863,000	18.35	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		69.00000	68,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,628.00000	1,802,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		4.00000	7,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,624.00000	2,796,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,624.00000	3,795,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		62.00000	103,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,388.00000	1,258,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		72.00000	120,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,248.00000	1,125,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		720.00000	633,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		144.00000	228,000	21.25	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		846.00000	749,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		120.00000	194,000	21.82	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		76.00000	126,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,202.00000	1,081,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		85.00000	140,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,111.00000	995,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		135.00000	216,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		761.00000	671,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		138.00000	129,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		512.00000	674,000	18.78	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		479.00000	639,000	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		155.00000	144,000	18.86	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	13/12/2010	Foreign Exchange Future			8.26400	8.09170		19.48	4,008,040.00	485	7,428.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	2,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,859.00000	7,688,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		5.00000	15,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,863.00000	5,701,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		28.00000	45,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,886.00000	3,731,000	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		96.00000	141,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,954.00000	1,827,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		481.00000	634,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		339.00000	320,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,185.00000	1,364,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		43.00000	50,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,148.00000	2,321,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		6.00000	7,000	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,143.00000	3,316,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,142.00000	4,314,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		273.00000	385,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		731.00000	671,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	2,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,909.00000	7,738,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		5.00000	15,000	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,913.00000	5,751,000	32.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		28.00000	44,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,936.00000	3,780,000	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		93.00000	137,000	24.91	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,001.00000	1,873,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,139.00000	1,319,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		47.00000	55,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,098.00000	2,272,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	8,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,093.00000	3,266,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,092.00000	4,264,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	2,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,959.00000	7,788,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		5.00000	14,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,963.00000	5,800,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		27.00000	43,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,985.00000	3,829,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		90.00000	133,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,048.00000	1,919,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		434.00000	583,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		392.00000	369,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,094.00000	1,275,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		52.00000	61,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,049.00000	2,222,000	20.33	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	6.05	Put		7.00000	8,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,043.00000	3,216,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,042.00000	4,214,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	2,000	30.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,009.00000	7,838,000	30.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		4.00000	14,000	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,012.00000	5,850,000	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		26.00000	42,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,034.00000	3,878,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		88.00000	129,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,096.00000	1,965,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		412.00000	558,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		420.00000	394,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,049.00000	1,231,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		57.00000	67,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,999.00000	2,173,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	9,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,993.00000	3,166,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,992.00000	4,164,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		457.00000	608,000	19.01	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		365.00000	344,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,059.00000	7,887,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		4.00000	14,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,062.00000	5,900,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		25.00000	41,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,083.00000	3,927,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		85.00000	126,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,143.00000	2,012,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		394.00000	534,000	19.29	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		452.00000	420,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,008.00000	1,187,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		66.00000	73,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,950.00000	2,123,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,943.00000	3,116,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,942.00000	4,114,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,109.00000	7,937,000	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		4.00000	13,000	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,112.00000	5,949,000	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		24.00000	40,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,132.00000	3,976,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		82.00000	122,000	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,190.00000	2,058,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		376.00000	512,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		484.00000	448,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		967.00000	1,144,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		75.00000	80,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,901.00000	2,074,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		9.00000	10,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,894.00000	3,067,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,892.00000	4,064,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,159.00000	7,987,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	13,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,162.00000	5,999,000	32.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		23.00000	39,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,181.00000	4,025,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		79.00000	119,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,237.00000	2,105,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		359.00000	490,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		517.00000	476,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		927.00000	1,101,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		85.00000	87,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,852.00000	2,025,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		10.00000	11,000	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,844.00000	3,017,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,842.00000	4,015,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,358.00000	8,187,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		3.00000	11,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,361.00000	6,197,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		19.00000	35,000	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,377.00000	4,221,000	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		68.00000	104,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,426.00000	2,290,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		299.00000	417,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		657.00000	603,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		779.00000	949,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		137.00000	135,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,658.00000	1,831,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		16.00000	17,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,644.00000	2,818,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	4,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,642.00000	3,815,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,309.00000	8,137,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		3.00000	11,000	32.72	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	14.40	Put		6,311.00000	6,147,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		20.00000	36,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,328.00000	4,172,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		71.00000	107,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,379.00000	2,243,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		313.00000	434,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		621.00000	570,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		814.00000	986,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		122.00000	122,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,706.00000	1,879,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		14.00000	15,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,694.00000	2,867,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	23.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,692.00000	3,865,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		261.00000	370,000	20.57	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		769.00000	706,000	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,408.00000	8,237,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		3.00000	10,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,411.00000	6,246,000	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		19.00000	34,000	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,427.00000	4,270,000	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		66.00000	101,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,474.00000	2,337,000	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	8.50	Call		286.00000	400,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		694.00000	636,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		744.00000	914,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		152.00000	150,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,610.00000	1,783,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		18.00000	19,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,595.00000	2,768,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	4,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,592.00000	3,765,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		342.00000	470,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		550.00000	506,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	2,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,759.00000	7,588,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		6.00000	16,000	32.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,764.00000	5,602,000	32.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		30.00000	47,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,788.00000	3,633,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		102.00000	151,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,860.00000	1,737,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		532.00000	690,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		290.00000	276,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,277.00000	1,455,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		35.00000	41,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,247.00000	2,420,000	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	6,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,243.00000	3,416,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,242.00000	4,414,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	2,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,809.00000	7,638,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		5.00000	16,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,813.00000	5,652,000	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		29.00000	46,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,837.00000	3,682,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		99.00000	146,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,907.00000	1,782,000	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		506.00000	662,000	18.82	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		314.00000	298,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,231.00000	1,409,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		39.00000	45,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,197.00000	2,371,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	7,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,193.00000	3,366,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,192.00000	4,364,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,209.00000	8,037,000	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		4.00000	12,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,212.00000	6,048,000	32.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		22.00000	38,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,230.00000	4,074,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		76.00000	115,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,284.00000	2,151,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		889.00000	1,062,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		97.00000	98,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,803.00000	1,976,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		11.00000	12,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,794.00000	2,967,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,792.00000	3,965,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,259.00000	8,087,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		3.00000	12,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,261.00000	6,098,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		21.00000	37,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,279.00000	4,123,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		73.00000	111,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,331.00000	2,197,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		327.00000	452,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		585.00000	538,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		851.00000	1,024,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		109.00000	110,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,755.00000	1,928,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		13.00000	14,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,744.00000	2,917,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,742.00000	3,915,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	6,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,960.00000	6,792,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		11.00000	25,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,969.00000	4,811,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		46.00000	72,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,004.00000	2,858,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		179.00000	261,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,137.00000	1,047,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,042.00000	5,214,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,181.00000	1,088,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		173.00000	252,000	22.12	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		128.00000	189,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,536.00000	1,425,000	23.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		160.00000	234,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,268.00000	1,170,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		124.00000	183,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,582.00000	1,469,000	23.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		559.00000	719,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		267.00000	255,000	18.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.38300	8.20980		19.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		609.00000	744,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		399.00000	361,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		582.00000	715,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		422.00000	382,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		636.00000	774,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		376.00000	341,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		700.00000	638,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		410.00000	521,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,419.00000	2,274,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		129.00000	157,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.50260	8.32730		19.41	637,695.00	75	750.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,046.00000	1,234,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		169.00000	181,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		1,036.00000	1,197,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		209.00000	194,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,084.00000	1,272,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		157.00000	169,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.46320	11.28190		18.34	3,507,739.20	306	31,848.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,768.00000	10,587,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	47.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,768.00000	8,587,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,068.00000	10,887,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,068.00000	8,887,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,568.00000	10,387,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,568.00000	8,387,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,568.00000	6,387,000	44.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,568.00000	4,387,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,418.00000	10,237,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,418.00000	8,237,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,418.00000	6,237,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,418.00000	4,237,000	36.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,318.00000	10,137,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,318.00000	8,137,000	47.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	2,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,319.00000	2,139,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		7.00000	18,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,325.00000	1,155,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		704.00000	879,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		22.00000	16,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,683.00000	1,864,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,118.00000	9,937,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	47.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,118.00000	7,937,000	47.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,168.00000	9,987,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,168.00000	7,987,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		9.00000	25,000	22.33	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,177.00000	1,012,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		124.00000	226,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		292.00000	213,000	18.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		844.00000	1,022,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		12.00000	9,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,833.00000	2,014,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	47.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,618.00000	10,437,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,618.00000	6,437,000	45.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,618.00000	4,437,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,818.00000	10,637,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,818.00000	8,637,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,818.00000	6,637,000	45.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,968.00000	10,787,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,968.00000	8,787,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		16.00000	39,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		984.00000	826,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		202.00000	344,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		170.00000	131,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,037.00000	1,218,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		5.00000	5,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,018.00000	10,837,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,018.00000	8,837,000	47.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		179.00000	312,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		197.00000	149,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		989.00000	1,169,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		7.00000	6,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,918.00000	10,737,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,918.00000	8,737,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	1,000	29.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,918.00000	2,738,000	29.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	5,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,920.00000	1,742,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		18.00000	44,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		936.00000	781,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		230.00000	377,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		148.00000	114,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,087.00000	1,268,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	5,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,868.00000	10,687,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	45.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,868.00000	6,687,000	45.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,868.00000	4,687,000	38.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	47.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,718.00000	10,537,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,718.00000	8,537,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,668.00000	10,487,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,668.00000	8,487,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,668.00000	6,487,000	45.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,668.00000	4,487,000	37.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,518.00000	10,337,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,518.00000	8,337,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	44.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,518.00000	6,337,000	44.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,518.00000	4,337,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		51.00000	108,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		569.00000	445,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		526.00000	696,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		44.00000	33,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,483.00000	1,665,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	2,000	25.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,468.00000	10,287,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,468.00000	8,287,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,368.00000	10,187,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,368.00000	8,187,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	2,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,369.00000	2,189,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		75.00000	149,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		443.00000	336,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		658.00000	832,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		26.00000	19,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,268.00000	10,087,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,268.00000	8,087,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	45.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,768.00000	6,587,000	45.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	42.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,768.00000	5,587,000	42.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,768.00000	4,587,000	38.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,768.00000	3,587,000	33.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	2,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,269.00000	2,089,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		7.00000	20,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,275.00000	1,107,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		97.00000	184,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		365.00000	271,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		750.00000	926,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		18.00000	13,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,733.00000	1,914,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	1,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,968.00000	2,788,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,318.00000	7,137,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,318.00000	5,137,000	40.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,318.00000	4,137,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		23.00000	55,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		841.00000	692,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		294.00000	449,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		112.00000	86,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,218.00000	7,037,000	45.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		3.00000	7,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,721.00000	1,544,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		30.00000	69,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		748.00000	606,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		365.00000	527,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		83.00000	64,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,285.00000	1,466,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	3,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	45.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,918.00000	6,737,000	45.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,918.00000	5,737,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,918.00000	4,737,000	38.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,918.00000	3,737,000	34.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	2,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,419.00000	2,239,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		5.00000	14,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,423.00000	1,251,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		66.00000	134,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		484.00000	371,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		613.00000	786,000	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		31.00000	23,000	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,583.00000	1,765,000	25.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	2,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		44.00000	97,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		612.00000	484,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		484.00000	652,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		52.00000	39,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,434.00000	1,615,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	2,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	44.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,368.00000	6,187,000	44.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,368.00000	5,187,000	40.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	5,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,870.00000	1,692,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		20.00000	49,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		888.00000	736,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,136.00000	1,317,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		4.00000	4,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	45.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,268.00000	7,087,000	45.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,268.00000	5,087,000	40.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,268.00000	4,087,000	35.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,768.00000	2,588,000	29.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	7,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,770.00000	1,594,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		26.00000	62,000	20.74	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		794.00000	649,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		329.00000	488,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		97.00000	75,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,235.00000	1,417,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		3.00000	4,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	45.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,168.00000	6,987,000	45.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,168.00000	5,987,000	44.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,168.00000	4,987,000	39.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,168.00000	3,987,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		3.00000	8,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,671.00000	1,495,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		34.00000	77,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		702.00000	564,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		403.00000	568,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		71.00000	55,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,334.00000	1,516,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	3,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		3.00000	9,000	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,621.00000	1,446,000	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		39.00000	87,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		657.00000	524,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,384.00000	1,566,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2.00000	3,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	45.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,968.00000	6,787,000	45.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	43.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,968.00000	5,787,000	43.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,968.00000	4,787,000	38.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,968.00000	3,787,000	34.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		5.00000	13,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,473.00000	1,300,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		58.00000	120,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		526.00000	407,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		569.00000	741,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		37.00000	28,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,533.00000	1,715,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	2,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	2,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,469.00000	2,289,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,718.00000	6,537,000	45.16	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	17.00	Call		0.00000	0,000	42.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,718.00000	5,537,000	42.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,718.00000	4,537,000	37.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,718.00000	3,537,000	33.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	3,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,169.00000	1,990,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	44.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,468.00000	6,287,000	44.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,468.00000	5,287,000	41.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,468.00000	4,287,000	36.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,468.00000	3,287,000	32.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	4,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,970.00000	1,791,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,268.00000	6,087,000	44.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		159.00000	281,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		227.00000	168,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		940.00000	1,120,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		8.00000	7,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,932.00000	2,114,000	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,118.00000	5,937,000	44.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,118.00000	4,937,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	1,000	30.59	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,118.00000	2,938,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		141.00000	253,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		259.00000	190,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		892.00000	1,071,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		10.00000	8,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,218.00000	5,037,000	40.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,218.00000	4,037,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	1,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,218.00000	3,038,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	3,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,219.00000	2,040,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		8.00000	22,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,226.00000	1,059,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		110.00000	204,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		328.00000	241,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		797.00000	974,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		15.00000	11,000	19.78	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	9.50	Call		1,783.00000	1,964,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,618.00000	8,437,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	45.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,118.00000	6,937,000	45.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	41.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,618.00000	5,437,000	41.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,118.00000	3,937,000	35.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,619.00000	2,438,000	28.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		11.00000	28,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,129.00000	965,000	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		443.00000	610,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		61.00000	47,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,882.00000	2,064,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,382.00000	3,563,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,718.00000	2,538,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,868.00000	8,687,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	46.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,368.00000	7,187,000	46.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,868.00000	5,687,000	42.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,368.00000	4,187,000	36.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	1,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,868.00000	2,688,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		6.00000	16,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,374.00000	1,203,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		261.00000	413,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		129.00000	100,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,633.00000	1,815,000	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	2,000	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,132.00000	3,313,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,318.00000	9,137,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	46.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,818.00000	7,637,000	46.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,318.00000	6,137,000	44.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,818.00000	4,637,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	1,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,318.00000	3,138,000	31.49	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	13.10	Call		2.00000	6,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,820.00000	1,643,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		85.00000	166,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		403.00000	303,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,185.00000	1,367,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		3.00000	4,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,682.00000	2,863,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	45.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,018.00000	6,837,000	45.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	43.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,018.00000	5,837,000	43.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,018.00000	4,837,000	39.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,018.00000	3,837,000	34.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	1,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,018.00000	2,838,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	2,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,519.00000	2,339,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	4,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,019.00000	1,841,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		4.00000	11,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,522.00000	1,348,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		14.00000	35,000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,032.00000	872,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	29.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,818.00000	2,638,000	29.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	45.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,068.00000	6,887,000	45.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	43.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,068.00000	5,887,000	43.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,068.00000	4,887,000	39.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,068.00000	3,887,000	34.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,569.00000	2,388,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	4,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,069.00000	1,891,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		4.00000	10,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,572.00000	1,397,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		12.00000	31,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,080.00000	918,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,669.00000	2,488,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.41	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,218.00000	6,037,000	44.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	3,000	26.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,119.00000	1,940,000	26.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	1,000	30.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,068.00000	2,888,000	30.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,518.00000	9,337,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	46.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,518.00000	7,337,000	46.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	41.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,518.00000	5,337,000	41.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,518.00000	3,337,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,482.00000	2,663,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,418.00000	9,237,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	46.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,418.00000	7,237,000	46.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,418.00000	5,237,000	40.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,418.00000	3,237,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,582.00000	2,763,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,468.00000	9,287,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	46.28	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	18.75	Put		7,468.00000	7,287,000	46.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,532.00000	2,713,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,718.00000	9,537,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	46.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,718.00000	7,537,000	46.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,282.00000	2,463,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,818.00000	9,637,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,818.00000	5,637,000	42.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,818.00000	3,637,000	33.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,182.00000	2,363,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,768.00000	9,587,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	46.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,768.00000	7,587,000	46.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,232.00000	2,413,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,868.00000	9,687,000	47.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	46.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,868.00000	7,687,000	46.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,868.00000	3,687,000	33.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,132.00000	2,313,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,018.00000	9,837,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	47.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,018.00000	7,837,000	47.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,982.00000	2,164,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,068.00000	9,887,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	47.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,068.00000	7,887,000	47.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,968.00000	9,787,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	47.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,968.00000	7,787,000	47.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,032.00000	2,214,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	28.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,268.00000	9,087,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	1,000	31.26	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	14/06/2010	Foreign Exchange Future	14.55	Put		3,268.00000	3,088,000	31.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,732.00000	2,913,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,082.00000	2,264,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,082.00000	3,263,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,232.00000	3,413,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,032.00000	3,213,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,568.00000	9,387,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	46.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,568.00000	7,387,000	46.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,568.00000	5,387,000	41.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,568.00000	3,387,000	32.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,432.00000	2,613,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,368.00000	9,187,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	31.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,368.00000	3,187,000	31.71	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	8.65	Call		2,632.00000	2,813,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,932.00000	3,113,000	29.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	29.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,118.00000	8,937,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,882.00000	3,063,000	30.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,618.00000	9,437,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	46.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,618.00000	7,437,000	46.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,618.00000	3,437,000	32.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,382.00000	2,563,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,218.00000	10,037,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,218.00000	8,037,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,668.00000	9,487,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	46.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,668.00000	7,487,000	46.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	42.07	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	16.95	Put		5,668.00000	5,487,000	42.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,668.00000	3,487,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,332.00000	2,513,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,918.00000	9,737,000	47.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,918.00000	7,737,000	46.96	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.63760	11.45440		17.97	2,094,768.00	180	3,007.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		118.00000	172,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,464.00000	1,334,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		134.00000	193,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,380.00000	1,255,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		126.00000	182,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,422.00000	1,294,000	21.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.80950	11.62500		17.45	0.00	0	169.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		474.00000	561,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		749.00000	652,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		720.00000	625,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		495.00000	584,000	17.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08950	0.08610		23.13	24,254.50	271	401.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		624.00000	956,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		14.00000	6,000	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	14/06/2010	Foreign Exchange Future	0.09	Call		74.00000	173,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		464.00000	223,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,611.00000	1,950,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		1.00000	0,000	29.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.09100	0.08750		20.84	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		641.00000	895,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		181.00000	85,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.89630	9.68760		14.00	6,650,313.60	672	23,878.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,412.00000	2,204,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,212.00000	2,004,000	24.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,312.00000	2,104,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,612.00000	9,404,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	45.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,612.00000	7,404,000	45.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	41.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,612.00000	5,404,000	41.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,612.00000	3,404,000	33.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	2,000	21.20	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,613.00000	1,406,000	21.20	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	10.30	Call		18.00000	39,000	16.06	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		630.00000	443,000	16.06	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		421.00000	610,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		33.00000	14,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,388.00000	1,596,000	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,388.00000	2,596,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	24.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,912.00000	9,704,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	46.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,912.00000	7,704,000	46.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,912.00000	5,704,000	42.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,912.00000	3,704,000	35.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	1,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,912.00000	1,705,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		7.00000	14,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		919.00000	718,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		195.00000	346,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		107.00000	50,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,089.00000	1,297,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,088.00000	2,296,000	22.68	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	7.60	Put		0.00000	0,000	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,012.00000	9,804,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,012.00000	7,804,000	46.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,012.00000	5,804,000	42.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,012.00000	3,804,000	36.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	1,000	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,012.00000	1,805,000	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		5.00000	10,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,017.00000	814,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		138.00000	269,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		150.00000	73,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		989.00000	1,197,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,988.00000	2,196,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,662.00000	9,454,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	46.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,662.00000	7,454,000	46.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,662.00000	5,454,000	41.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,662.00000	3,454,000	34.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,663.00000	1,455,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		15.00000	33,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		677.00000	487,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		379.00000	563,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		41.00000	17,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,338.00000	1,546,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,338.00000	2,546,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,712.00000	9,504,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	46.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,712.00000	7,504,000	46.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,712.00000	5,504,000	42.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,712.00000	3,504,000	34.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,713.00000	1,505,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		13.00000	28,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		725.00000	532,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		338.00000	518,000	15.99	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	14/06/2010	Foreign Exchange Future	9.40	Put		50.00000	22,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,288.00000	1,496,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,288.00000	2,496,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,862.00000	9,654,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	46.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,862.00000	7,654,000	46.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	42.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,862.00000	5,654,000	42.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,862.00000	3,654,000	35.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	1,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,862.00000	1,655,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		8.00000	17,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		870.00000	671,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		227.00000	387,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		89.00000	41,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,138.00000	1,347,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,138.00000	2,346,000	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,762.00000	9,554,000	46.99	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	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	46.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,762.00000	7,554,000	46.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,762.00000	5,554,000	42.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,762.00000	3,554,000	34.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	1,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,763.00000	1,555,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		11.00000	23,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		773.00000	577,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		299.00000	473,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		61.00000	27,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,238.00000	1,446,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,238.00000	2,446,000	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,812.00000	9,604,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	46.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,812.00000	7,604,000	46.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,812.00000	5,604,000	42.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,812.00000	3,604,000	35.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	1,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,812.00000	1,605,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		9.00000	20,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		821.00000	624,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		262.00000	429,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		74.00000	33,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,188.00000	1,396,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,188.00000	2,396,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,162.00000	9,954,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,162.00000	7,954,000	46.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,162.00000	5,954,000	43.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,162.00000	3,954,000	37.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,162.00000	1,954,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	6,000	18.89	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,165.00000	960,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		85.00000	171,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		247.00000	125,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		841.00000	1,048,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	2,000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,838.00000	2,046,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,112.00000	9,904,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,112.00000	7,904,000	46.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,112.00000	5,904,000	43.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,112.00000	3,904,000	37.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,112.00000	1,904,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		3.00000	7,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,115.00000	911,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		100.00000	201,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		212.00000	105,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		891.00000	1,097,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	1,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,888.00000	2,096,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,212.00000	10,004,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,212.00000	8,004,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.44	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	15.90	Put		6,212.00000	6,004,000	43.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,212.00000	4,004,000	37.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	5,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,215.00000	1,009,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		72.00000	143,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		284.00000	147,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		793.00000	998,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	2,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,788.00000	1,996,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,262.00000	10,054,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,262.00000	8,054,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,262.00000	6,054,000	43.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,262.00000	4,054,000	38.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,262.00000	2,054,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	5,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,264.00000	1,059,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		61.00000	122,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		323.00000	176,000	14.26	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	14/06/2010	Foreign Exchange Future	8.95	Call		744.00000	949,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	3,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,738.00000	1,946,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,062.00000	9,854,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	46.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,062.00000	7,854,000	46.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,062.00000	5,854,000	43.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,062.00000	3,854,000	36.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	1,000	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,062.00000	1,855,000	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		4.00000	9,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,066.00000	863,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		118.00000	234,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		180.00000	88,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		940.00000	1,147,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,938.00000	2,146,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,312.00000	10,104,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	46.99	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	14/06/2010	Foreign Exchange Future	18.00	Put		8,312.00000	8,104,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,312.00000	6,104,000	43.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,312.00000	4,104,000	38.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2.00000	4,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,314.00000	1,108,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		51.00000	105,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		363.00000	209,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		696.00000	899,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	3,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,688.00000	1,896,000	20.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,462.00000	10,254,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,462.00000	8,254,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,462.00000	6,254,000	43.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,462.00000	4,254,000	38.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,462.00000	2,254,000	26.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	3,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,463.00000	1,257,000	20.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		31.00000	64,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		493.00000	318,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		555.00000	753,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		17.00000	7,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,538.00000	1,746,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.27	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.05440	9.84270		14.71	22,270,496.00	2,215	6,161.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		50.00000	68,000	21.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,872.00000	1,679,000	21.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		213.00000	281,000	15.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		570.00000	427,000	15.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		808.00000	646,000	16.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		151.00000	200,000	16.55	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		427.00000	303,000	14.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		270.00000	357,000	14.60	714,000.00	2,000	2,000.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.21090	9.99700		14.84	827,082.90	81	2,135.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,203.00000	9,989,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,204.00000	7,990,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	10,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,206.00000	5,999,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		28.00000	42,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,231.00000	4,031,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		93.00000	121,000	21.33	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	12.20	Put		2,296.00000	2,110,000	21.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		174.00000	215,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,377.00000	1,204,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		376.00000	460,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		579.00000	449,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		916.00000	1,080,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		119.00000	69,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,816.00000	2,024,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		19.00000	13,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		103.00000	130,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,156.00000	1,969,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,253.00000	10,039,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,254.00000	8,040,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	10,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,256.00000	6,049,000	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		26.00000	40,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,279.00000	4,079,000	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		90.00000	117,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,343.00000	2,156,000	21.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		168.00000	208,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,421.00000	1,247,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		360.00000	442,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		613.00000	481,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		879.00000	1,040,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		132.00000	79,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,767.00000	1,975,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		20.00000	14,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,953.00000	10,739,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	1,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,953.00000	8,740,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	5,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,955.00000	6,744,000	26.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		12.00000	24,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,965.00000	4,763,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		59.00000	77,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,012.00000	2,816,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		110.00000	137,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,063.00000	1,876,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		207.00000	256,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,160.00000	995,000	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		468.00000	578,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		421.00000	317,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,116.00000	1,307,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		69.00000	46,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,853.00000	10,639,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	26.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,854.00000	8,640,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	5,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,855.00000	6,644,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		13.00000	26,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,866.00000	4,665,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		62.00000	81,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,915.00000	2,720,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		116.00000	145,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,969.00000	1,784,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		223.00000	276,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,076.00000	915,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		515.00000	632,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		368.00000	271,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,205.00000	1,400,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		58.00000	39,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,003.00000	9,789,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	2,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,004.00000	7,791,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		3.00000	12,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,006.00000	5,801,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		34.00000	45,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,037.00000	3,834,000	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		107.00000	134,000	20.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,110.00000	1,923,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		200.00000	247,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,203.00000	1,036,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		446.00000	552,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		449.00000	341,000	14.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,071.00000	1,261,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		74.00000	50,000	13.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,010.00000	2,221,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	10,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,103.00000	9,889,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,104.00000	7,890,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	11,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,106.00000	5,900,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		31.00000	43,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,134.00000	3,932,000	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		100.00000	127,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,203.00000	2,016,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		186.00000	231,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,289.00000	1,120,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		409.00000	504,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		512.00000	393,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		992.00000	1,170,000	13.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		95.00000	59,000	13.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,912.00000	2,122,000	15.98	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	8.10	Put		15.00000	11,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,403.00000	10,189,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,404.00000	8,190,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	8,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,405.00000	6,197,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		22.00000	36,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,425.00000	4,225,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		82.00000	106,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,485.00000	2,295,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		152.00000	189,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,555.00000	1,378,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		318.00000	391,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		721.00000	580,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		774.00000	924,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		177.00000	113,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,624.00000	1,829,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		27.00000	18,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,553.00000	10,339,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,554.00000	8,340,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	7,000	26.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,555.00000	6,346,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		19.00000	32,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,572.00000	4,371,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		74.00000	97,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,627.00000	2,436,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		138.00000	172,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,691.00000	1,511,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		282.00000	347,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		835.00000	686,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		679.00000	817,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		232.00000	156,000	13.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,482.00000	1,684,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		35.00000	23,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,853.00000	9,639,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	2,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,854.00000	7,641,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		4.00000	13,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,857.00000	5,652,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		37.00000	48,000	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,890.00000	3,687,000	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,158.00000	2,369,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	8,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,903.00000	9,689,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	2,000	26.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,904.00000	7,691,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		3.00000	13,000	26.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,906.00000	5,702,000	26.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		36.00000	47,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,939.00000	3,736,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		113.00000	141,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,016.00000	1,830,000	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		215.00000	266,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,118.00000	955,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		491.00000	604,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		394.00000	293,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,160.00000	1,353,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		63.00000	42,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,108.00000	2,320,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	9,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,953.00000	9,739,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	2,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,954.00000	7,741,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		3.00000	12,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,956.00000	5,751,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		35.00000	46,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,988.00000	3,785,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,059.00000	2,270,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	9,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		649.00000	513,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		346.00000	424,000	15.17	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			342.18300	343.22300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			315.09400	316.18900			25,207,520.00	8	1,456.00
ALBI	On	04/11/2010	Index Future			320.36900	321.48200			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.55930	6.59280		12.65	983,895.00	150	11,193.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,007.00000	8,041,000	51.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,007.00000	6,041,000	46.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.70	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,007.00000	4,041,000	40.70	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	31.33	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,007.00000	2,041,000	31.33	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		88.00000	71,000	13.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		95.00000	112,000	13.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		993.00000	960,000	21.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	21.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		1,993.00000	1,959,000	28.04	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.04	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		2,993.00000	2,959,000	18.81	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.81	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		3,993.00000	3,959,000	18.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,957.00000	7,991,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	46.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,957.00000	5,991,000	46.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,957.00000	3,991,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,957.00000	1,991,000	31.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		117.00000	91,000	12.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		74.00000	82,000	12.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,043.00000	1,009,000	22.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,043.00000	2,009,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,043.00000	3,009,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,043.00000	4,009,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	51.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,907.00000	7,941,000	51.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	46.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,907.00000	5,941,000	46.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	40.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,907.00000	3,941,000	40.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	30.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,907.00000	1,941,000	30.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		150.00000	122,000	13.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		57.00000	63,000	13.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,093.00000	1,059,000	22.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	22.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,093.00000	2,059,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,093.00000	3,059,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,093.00000	4,059,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		54.00000	43,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		161.00000	184,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,257.00000	8,291,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	47.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,257.00000	6,291,000	47.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,257.00000	4,291,000	41.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,257.00000	2,291,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		25.00000	19,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		282.00000	310,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		744.00000	711,000	19.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	2,000	19.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,743.00000	1,709,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,743.00000	2,709,000	21.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,743.00000	3,709,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,157.00000	8,191,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	47.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,157.00000	6,191,000	47.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	41.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,157.00000	4,191,000	41.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	32.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,157.00000	2,191,000	32.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		42.00000	33,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		199.00000	224,000	14.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		843.00000	810,000	20.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	1,000	20.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,843.00000	1,809,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,843.00000	2,809,000	20.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	20.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,843.00000	3,809,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	18.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,307.00000	8,341,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	47.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,307.00000	6,341,000	47.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,307.00000	4,341,000	41.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	32.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,307.00000	2,341,000	32.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		20.00000	15,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		327.00000	356,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		694.00000	661,000	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	2,000	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,693.00000	1,659,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,693.00000	2,659,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,693.00000	3,659,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,207.00000	8,241,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	47.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,207.00000	6,241,000	47.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	41.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,207.00000	4,241,000	41.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	32.27	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	8.80	Put		2,207.00000	2,241,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		33.00000	25,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		240.00000	266,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		794.00000	760,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	19.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,793.00000	1,759,000	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,793.00000	2,759,000	20.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	20.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,793.00000	3,759,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,057.00000	8,091,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	46.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,057.00000	6,091,000	46.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	40.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,057.00000	4,091,000	40.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	31.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,057.00000	2,091,000	31.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		69.00000	55,000	13.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		126.00000	146,000	13.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		943.00000	910,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	1,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,943.00000	1,909,000	27.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	27.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,943.00000	2,909,000	19.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	19.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,943.00000	3,909,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,557.00000	8,591,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	48.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,557.00000	6,591,000	48.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	42.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,557.00000	4,591,000	42.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,557.00000	2,591,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		6.00000	5,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		563.00000	596,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		450.00000	417,000	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		7.00000	8,000	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,443.00000	1,409,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,443.00000	2,409,000	24.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,443.00000	3,409,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,507.00000	8,541,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	48.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,507.00000	6,541,000	48.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	42.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,507.00000	4,541,000	42.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	33.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,507.00000	2,541,000	33.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		8.00000	6,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		515.00000	547,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		498.00000	465,000	16.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		5.00000	6,000	16.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,493.00000	1,459,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,493.00000	2,459,000	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,493.00000	3,459,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,407.00000	8,441,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	47.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,407.00000	6,441,000	47.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	41.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,407.00000	4,441,000	41.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	33.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,407.00000	2,441,000	33.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		12.00000	9,000	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		419.00000	450,000	16.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		596.00000	562,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	3,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,593.00000	1,559,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,593.00000	2,559,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,593.00000	3,559,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,357.00000	8,391,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	47.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,357.00000	6,391,000	47.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	41.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,357.00000	4,391,000	41.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,357.00000	2,391,000	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		15.00000	12,000	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		372.00000	403,000	16.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		645.00000	612,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	3,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,643.00000	1,609,000	25.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	25.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,643.00000	2,609,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,643.00000	3,609,000	18.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,607.00000	8,641,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	48.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,607.00000	6,641,000	48.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	42.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,607.00000	4,641,000	42.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	34.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,607.00000	2,641,000	34.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		5.00000	4,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		612.00000	645,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		403.00000	370,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		10.00000	11,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,393.00000	1,359,000	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,393.00000	2,359,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,393.00000	3,359,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,457.00000	8,491,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	47.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,457.00000	6,491,000	47.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	42.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,457.00000	4,491,000	42.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	33.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,457.00000	2,491,000	33.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		10.00000	7,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		467.00000	498,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		547.00000	514,000	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		4.00000	5,000	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,543.00000	1,509,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,543.00000	2,509,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,543.00000	3,509,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,657.00000	8,691,000	51.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	48.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,657.00000	6,691,000	48.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,657.00000	4,691,000	42.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	34.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,657.00000	2,691,000	34.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		4.00000	3,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		661.00000	694,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		357.00000	324,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		14.00000	15,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,343.00000	1,309,000	23.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,343.00000	2,309,000	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,343.00000	3,309,000	18.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.58870	6.62080		13.42	711,579.60	108	4,816.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		110.00000	98,000	14.46	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		389.00000	409,000	14.46	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.61950	6.65130		13.91	0.00	0	4,400.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		196.00000	183,000	14.92	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		445.00000	464,000	14.92	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		482.00000	502,000	15.13	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		183.00000	171,000	15.13	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.50880	7.48250		11.12	75,088.00	10	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		206.00000	239,000	13.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		24.00000	30,000	13.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		165.00000	198,000	12.69	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		33.00000	39,000	12.69	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		250.00000	282,000	13.74	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		18.00000	23,000	13.74	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.62050	7.59430		13.08	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		251.00000	292,000	13.31	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		157.00000	172,000	13.31	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.06400	139.38700			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/11/2010	Index Future			141.39200	141.72100			0.00	0	0.00
GOVI	On	05/08/2010	GOVI			316.49200	317.57400		6.57	0.00	0	323.00
GOVI	On	05/08/2010	GOVI	315.60	Call		49,010.00000	42,649,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		29,270.00000	33,729,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI			321.79100	322.89100			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		61,090.00000	72,090,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Put		61,190.00000	72,190,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put		60,990.00000	71,990,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010	Index Future			379.39400	379.98300			3,793,940.00	1	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			6.61500	6.61600				0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			6.59500	6.59200				0.00	0	1,000.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.55500	6.55400				0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.54500	6.55300				0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.54500	6.55400				0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.54500	7.13000				0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.54500	6.55400				0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.74500	6.74700				0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.03500	7.03300				0.00	0	4,600.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.39500	7.39700				0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.70500	7.70700				0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.90500	7.90300				0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			307.05600	308.43400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			312.19700	313.38500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.31900	8.24600		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,524.00000	2,244,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		215.00000	273,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,649.00000	1,418,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		478.00000	585,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,518.00000	3,207,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		85.00000	112,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		936.00000	1,106,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Call		955.00000	787,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.41900	8.34100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,728.00000	1,529,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,029.00000	1,173,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		1,860.00000	1,653,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		942.00000	1,079,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,602.00000	1,412,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,122.00000	1,276,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.49300	8.41000		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		821.00000	716,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,983.00000	3,225,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		889.00000	777,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,837.00000	3,072,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		757.00000	657,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		3,134.00000	3,381,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.17000	9.11000		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,772.00000	2,438,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,501.00000	1,715,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		803.00000	657,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,172.00000	4,573,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,003.00000	5,527,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		368.00000	439,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,878.00000	7,366,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		157.00000	192,000	10.29	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future			9.24000	9.17700		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,494.00000	3,183,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,839.00000	3,094,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,738.00000	3,415,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,638.00000	2,880,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,258.00000	2,960,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,051.00000	3,319,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,504.00000	5,887,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,555.00000	1,373,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.29400	9.22900		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,950.00000	2,701,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		5,013.00000	5,339,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,147.00000	2,887,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,755.00000	5,070,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,763.00000	2,524,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,284.00000	5,620,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.28400	8.21100		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,879.00000	2,630,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		49.00000	66,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.38600	8.30800		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,447.00000	1,287,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		785.00000	895,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,552.00000	1,386,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		719.00000	822,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		1,345.00000	1,192,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		855.00000	972,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.45800	8.37400		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		696.00000	603,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,929.00000	2,110,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		755.00000	657,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,822.00000	1,998,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		639.00000	552,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2,038.00000	2,225,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.85900	8.80800		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,578.00000	2,372,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		356.00000	410,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.95600	8.90200		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,631.00000	2,451,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		930.00000	1,016,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,795.00000	2,610,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		852.00000	934,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,472.00000	2,298,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,013.00000	1,105,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			9.03300	8.97700		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,064.00000	974,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,383.00000	3,561,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,148.00000	1,053,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,221.00000	3,393,000	5.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Call		985.00000	900,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,551.00000	3,734,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.95500	8.88400		6.75	955,596.40	10	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,487.00000	2,189,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		457.00000	558,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		762.00000	617,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,804.00000	2,057,000	6.81	0.00	0	650.00
R204	On	04/11/2010	Bond Future			9.04300	8.96800		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,749.00000	2,490,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,220.00000	1,371,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,922.00000	2,654,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,125.00000	1,267,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,581.00000	2,331,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,321.00000	1,481,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.11100	9.03300		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,094.00000	965,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,997.00000	4,283,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,183.00000	1,046,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,809.00000	4,087,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,011.00000	889,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,192.00000	4,486,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.28300	8.19900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,319.00000	2,090,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		30.00000	44,000	3.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future			8.40300	8.31100		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,107.00000	961,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		596.00000	699,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,190.00000	1,038,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		545.00000	642,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,027.00000	887,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		651.00000	760,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.49200	8.39200		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		505.00000	424,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,498.00000	1,669,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		549.00000	462,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,415.00000	1,579,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		464.00000	387,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,585.00000	1,759,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.98100	8.93000		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,533.00000	3,280,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		279.00000	323,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,430.00000	2,212,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		584.00000	663,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		4,251.00000	4,516,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		158.00000	126,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			9.05900	9.00600		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,727.00000	2,537,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,345.00000	1,457,000	7.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.30	Call		2,904.00000	2,707,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,242.00000	1,347,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,557.00000	2,373,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,456.00000	1,574,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.11900	9.06500		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,645.00000	1,523,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,432.00000	3,612,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,760.00000	1,633,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,261.00000	3,436,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,535.00000	1,419,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,610.00000	3,796,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.02400	8.97300		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,484.00000	3,227,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		357.00000	409,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.10000	9.04700		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,665.00000	2,472,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,465.00000	1,588,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,845.00000	2,644,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,353.00000	1,467,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,493.00000	2,307,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,587.00000	1,716,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.15800	9.10400		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,648.00000	1,524,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,756.00000	3,948,000	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		1,764.00000	1,635,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,570.00000	3,757,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,537.00000	1,420,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,948.00000	4,147,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.12600	9.06500		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		811.00000	672,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,274.00000	3,597,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.17900	9.11700		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,153.00000	1,937,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,043.00000	3,292,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,328.00000	2,102,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,836.00000	3,074,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		1,986.00000	1,781,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,262.00000	3,522,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.22000	9.15600		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,885.00000	2,661,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		4,067.00000	4,319,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,061.00000	2,828,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,861.00000	4,103,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,717.00000	2,501,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,284.00000	4,544,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			312.66000	313.73000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			317.89400	318.98200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							285,277,647.80	34,945	788,206.00
<u>j-Bonds</u>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond	7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	7.28500	7.21500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	8.24000	8.17000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	9.11000	9.06000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	8.19500	8.12500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.78000	8.73000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.88000	8.81500		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	8.17500	8.10000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.91000	8.86000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.95500	8.92000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	9.08000	9.02500		0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							285,277,647.80	34,945	788,206.00