



Daily MTM Report

Daily summary for: 06/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.72660	7.66820		16.10	100,716,231.00	13,035	252,128.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		14.00000	21,000	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		746.00000	694,000	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,482.00000	8,423,000	45.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,482.00000	6,423,000	42.68	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,518.00000	3,577,000	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,532.00000	8,473,000	45.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	42.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,532.00000	6,473,000	42.76	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,468.00000	3,527,000	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	45.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,632.00000	8,573,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,932.00000	8,873,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,132.00000	9,073,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,132.00000	7,073,000	43.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,132.00000	3,073,000	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,082.00000	9,023,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,082.00000	7,023,000	43.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,082.00000	3,023,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,918.00000	1,977,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,918.00000	2,977,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,032.00000	8,973,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,032.00000	6,973,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,832.00000	8,773,000	45.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,882.00000	8,823,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,782.00000	8,723,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,782.00000	6,723,000	43.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		291.00000	341,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		73.00000	64,000	16.89	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,219.00000	1,277,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,218.00000	2,277,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,218.00000	3,277,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,682.00000	8,623,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,682.00000	6,623,000	43.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,318.00000	1,377,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,318.00000	2,377,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,318.00000	3,377,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,582.00000	8,523,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		451.00000	505,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		33.00000	28,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,418.00000	1,477,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,418.00000	3,477,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,632.00000	6,573,000	42.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,132.00000	5,073,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		20.00000	28,000	18.56	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		652.00000	601,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		408.00000	462,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		40.00000	35,000	17.37	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,368.00000	1,427,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,368.00000	2,427,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,368.00000	3,427,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		12.00000	17,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		794.00000	740,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4.00000	7,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,086.00000	1,030,000	20.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,932.00000	6,873,000	43.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,882.00000	6,823,000	43.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,882.00000	3,823,000	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,832.00000	6,773,000	43.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		5.00000	8,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,037.00000	981,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		970.00000	1,028,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,968.00000	2,027,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,968.00000	3,027,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		10.00000	15,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		842.00000	788,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		255.00000	303,000	16.73	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		87.00000	76,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,168.00000	2,227,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,168.00000	3,227,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	39.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,382.00000	5,323,000	39.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,382.00000	4,323,000	36.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,382.00000	3,323,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		9.00000	13,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		891.00000	836,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		222.00000	268,000	16.57	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		104.00000	91,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,119.00000	1,177,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,118.00000	2,177,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,118.00000	3,177,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,432.00000	5,373,000	39.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,432.00000	4,373,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,432.00000	3,373,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		7.00000	11,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		939.00000	884,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,069.00000	1,128,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,068.00000	2,127,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,068.00000	3,127,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,482.00000	5,423,000	40.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,482.00000	3,423,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		6.00000	9,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		988.00000	932,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,020.00000	1,078,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		2.00000	1,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,018.00000	2,077,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,018.00000	3,077,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,632.00000	5,573,000	40.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,632.00000	4,573,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,632.00000	3,573,000	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4.00000	6,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,136.00000	1,079,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		104.00000	133,000	16.51	75,012.00	564	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		236.00000	206,000	16.51	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		872.00000	930,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		4.00000	3,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,868.00000	1,927,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,868.00000	2,927,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		89.00000	115,000	16.71	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		271.00000	238,000	16.71	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		823.00000	881,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		5.00000	4,000	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,818.00000	1,877,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,818.00000	2,877,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,732.00000	5,673,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,732.00000	3,673,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3.00000	4,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,235.00000	1,177,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		76.00000	99,000	16.92	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		308.00000	272,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		774.00000	832,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		6.00000	5,000	18.65	0.00	0	0.00

Contract Details				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		1,768.00000	1,827,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,768.00000	2,827,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,832.00000	5,773,000	41.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,832.00000	3,773,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,032.00000	5,973,000	41.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,032.00000	4,973,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,032.00000	3,973,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,032.00000	2,973,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,982.00000	5,923,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,982.00000	4,923,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,982.00000	3,923,000	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		539.00000	595,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		21.00000	18,000	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,518.00000	1,577,000	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	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,518.00000	2,577,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,932.00000	5,873,000	41.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,932.00000	3,873,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,932.00000	2,873,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2.00000	2,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,434.00000	1,375,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		39.00000	54,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		471.00000	427,000	17.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		585.00000	641,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		17.00000	14,000	18.01	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,568.00000	1,627,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,568.00000	2,627,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,782.00000	5,723,000	41.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,782.00000	3,723,000	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		65.00000	85,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		347.00000	308,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		726.00000	784,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		8.00000	7,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,718.00000	1,777,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,718.00000	2,777,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,682.00000	5,623,000	40.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,682.00000	4,623,000	37.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,682.00000	3,623,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	4,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,284.00000	1,227,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	5,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,185.00000	1,128,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,332.00000	5,273,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,332.00000	4,273,000	36.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	3,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,334.00000	1,276,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		678.00000	736,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		10.00000	9,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,668.00000	1,727,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,532.00000	5,473,000	40.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,532.00000	3,473,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	2,000	22.26	1,128.00	564	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,533.00000	1,475,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		494.00000	550,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		26.00000	23,000	17.69	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,468.00000	1,527,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,468.00000	2,527,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,182.00000	4,123,000	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,583.00000	1,524,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	3,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,384.00000	1,326,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		367.00000	420,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		49.00000	43,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,832.00000	7,773,000	45.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,332.00000	6,273,000	42.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,832.00000	4,773,000	38.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,332.00000	3,273,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,169.00000	1,227,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,668.00000	2,727,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,168.00000	4,227,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,082.00000	8,023,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,582.00000	6,523,000	42.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,582.00000	3,523,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		24.00000	33,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		606.00000	556,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		921.00000	979,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		3.00000	2,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,418.00000	2,477,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,918.00000	3,977,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	22.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,633.00000	1,574,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		191.00000	235,000	16.41	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		123.00000	108,000	16.41	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,582.00000	4,523,000	37.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.18	0.00	657	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,232.00000	4,173,000	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	2,000	22.05	1,314.00	657	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,483.00000	1,425,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,683.00000	1,624,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		163.00000	204,000	16.25	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		145.00000	127,000	16.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	37.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,532.00000	4,473,000	37.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	1,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,932.00000	1,874,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	1,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,832.00000	1,774,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		141.00000	176,000	16.10	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		173.00000	149,000	16.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,982.00000	1,923,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	1,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,882.00000	1,824,000	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,783.00000	1,724,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		121.00000	153,000	16.30	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		203.00000	176,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,882.00000	4,823,000	38.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		33.00000	46,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		515.00000	469,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,082.00000	5,023,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,982.00000	2,923,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,882.00000	2,823,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,782.00000	2,723,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		17.00000	24,000	18.77	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		699.00000	647,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,932.00000	4,873,000	38.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,832.00000	2,773,000	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,732.00000	2,673,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		28.00000	39,000	18.15	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		560.00000	512,000	18.15	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,782.00000	4,723,000	37.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,682.00000	2,623,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,582.00000	2,523,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,482.00000	2,423,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,382.00000	2,323,000	26.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,282.00000	2,223,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,182.00000	2,123,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,082.00000	2,023,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		47.00000	63,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		429.00000	386,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.97	0.00	308	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,482.00000	4,423,000	36.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	23.08	308.00	308	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,733.00000	1,674,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,732.00000	4,673,000	37.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,632.00000	2,573,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,532.00000	2,473,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,432.00000	2,373,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,232.00000	2,173,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,132.00000	2,073,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,032.00000	1,973,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		55.00000	73,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		387.00000	346,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,332.00000	2,273,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,032.00000	7,973,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,968.00000	4,027,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,082.00000	6,023,000	41.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,082.00000	4,023,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,132.00000	8,073,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,132.00000	6,073,000	42.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,132.00000	4,073,000	35.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,868.00000	3,927,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,282.00000	8,223,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,282.00000	6,223,000	42.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,282.00000	4,223,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,718.00000	3,777,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,182.00000	8,123,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,182.00000	6,123,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,818.00000	3,877,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,832.00000	9,773,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,232.00000	8,173,000	45.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,232.00000	6,173,000	42.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,768.00000	3,827,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,332.00000	8,273,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,668.00000	3,727,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,382.00000	8,323,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,382.00000	6,323,000	42.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		631.00000	688,000	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		13.00000	11,000	18.17	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,618.00000	1,677,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,618.00000	2,677,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,618.00000	3,677,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,932.00000	7,873,000	45.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,068.00000	4,127,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,982.00000	7,923,000	45.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,018.00000	4,077,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,432.00000	8,373,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,432.00000	6,373,000	42.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,568.00000	3,627,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		328.00000	380,000	17.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		60.00000	53,000	17.05	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.84610	7.78680		16.64	9,791,932.80	1,248	24,723.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,063.00000	8,004,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,063.00000	6,004,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,064.00000	4,005,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		27.00000	34,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,090.00000	2,038,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		957.00000	1,015,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		20.00000	19,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,939.00000	1,999,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,937.00000	2,996,000	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,937.00000	3,996,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,013.00000	7,954,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,013.00000	5,954,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,014.00000	3,955,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		29.00000	35,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,042.00000	1,989,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		289.00000	332,000	16.56	664,000.00	2,000	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		302.00000	286,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,003.00000	1,063,000	15.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		16.00000	17,000	15.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,989.00000	2,048,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,987.00000	3,046,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,987.00000	4,046,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		269.00000	309,000	16.64	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		332.00000	313,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,113.00000	8,054,000	33.39	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	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,113.00000	6,054,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,114.00000	4,055,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		25.00000	31,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,138.00000	2,085,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		251.00000	289,000	16.84	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		364.00000	343,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		911.00000	970,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	24,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,889.00000	1,949,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,887.00000	2,946,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,887.00000	3,946,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,163.00000	8,104,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,163.00000	6,104,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,164.00000	4,105,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		23.00000	29,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,186.00000	2,133,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		235.00000	271,000	17.04	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	13/09/2010	Foreign Exchange Future	7.95	Put		398.00000	375,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		867.00000	925,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		30.00000	29,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,839.00000	1,899,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,837.00000	2,896,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,837.00000	3,896,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,263.00000	8,204,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,263.00000	6,204,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,264.00000	4,205,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		19.00000	25,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,282.00000	2,229,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		204.00000	238,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		467.00000	442,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		780.00000	837,000	15.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		43.00000	41,000	15.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,740.00000	1,800,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	4,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,737.00000	2,797,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,737.00000	3,796,000	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,313.00000	8,254,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,313.00000	6,254,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,314.00000	4,255,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		18.00000	23,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,331.00000	2,277,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		191.00000	223,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		504.00000	477,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		738.00000	795,000	15.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		51.00000	49,000	15.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,690.00000	1,750,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,687.00000	2,747,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,687.00000	3,746,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,363.00000	8,304,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,363.00000	6,304,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.82	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	12.15	Put		4,364.00000	4,305,000	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		17.00000	21,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,380.00000	2,325,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		178.00000	209,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		541.00000	513,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		698.00000	754,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		61.00000	58,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,641.00000	1,701,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	5,000	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,637.00000	2,697,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,637.00000	3,696,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,513.00000	8,454,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,513.00000	6,454,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,514.00000	4,455,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		13.00000	17,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,526.00000	2,471,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		583.00000	637,000	15.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		96.00000	91,000	15.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,492.00000	1,552,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	6,000	18.18	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,487.00000	2,547,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,487.00000	3,546,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,463.00000	8,404,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,463.00000	6,404,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,464.00000	4,405,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		14.00000	18,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,477.00000	2,422,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		156.00000	184,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		619.00000	588,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		620.00000	675,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		83.00000	79,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,542.00000	1,602,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	6,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,537.00000	2,597,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,537.00000	3,596,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,613.00000	8,554,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,613.00000	6,554,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,614.00000	4,555,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		11.00000	15,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,624.00000	2,569,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		128.00000	152,000	18.83	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		741.00000	706,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		513.00000	565,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		126.00000	119,000	15.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,394.00000	1,454,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		7.00000	8,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,388.00000	2,447,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,387.00000	3,446,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		146.00000	172,000	18.43	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		659.00000	626,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,913.00000	7,854,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,913.00000	5,854,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,914.00000	3,856,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		31.00000	38,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,944.00000	1,892,000	24.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		336.00000	382,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		249.00000	236,000	16.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,100.00000	1,160,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		13.00000	14,000	15.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,088.00000	2,148,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,087.00000	3,146,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,087.00000	4,146,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,963.00000	7,904,000	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,963.00000	5,904,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,964.00000	3,906,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		30.00000	37,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,993.00000	1,941,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		312.00000	356,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		275.00000	260,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,051.00000	1,112,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	16,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,039.00000	2,098,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,037.00000	3,096,000	26.16	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	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,037.00000	4,096,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,213.00000	8,154,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,213.00000	6,154,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,214.00000	4,155,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		21.00000	27,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,234.00000	2,181,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		219.00000	254,000	17.24	508,000.00	2,000	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		432.00000	408,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		823.00000	881,000	15.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		36.00000	35,000	15.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,790.00000	1,849,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,787.00000	2,846,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,787.00000	3,846,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,413.00000	8,354,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,413.00000	6,354,000	29.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,414.00000	4,355,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		15.00000	20,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,428.00000	2,374,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		167.00000	196,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		580.00000	550,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		658.00000	714,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		71.00000	68,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,591.00000	1,651,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,587.00000	2,647,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,587.00000	3,646,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,563.00000	8,504,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,563.00000	6,504,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,564.00000	4,505,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		12.00000	16,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,575.00000	2,520,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		137.00000	162,000	18.63	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		700.00000	666,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		547.00000	601,000	15.87	1,202,000.00	2,000	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		110.00000	105,000	15.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,443.00000	1,503,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	7,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,437.00000	2,497,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,437.00000	3,496,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		45.00000	55,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,558.00000	1,509,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		53.00000	64,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,416.00000	1,368,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		869.00000	830,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		106.00000	126,000	19.43	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,001.00000	960,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		88.00000	106,000	20.03	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		56.00000	68,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,369.00000	1,322,000	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		62.00000	75,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,275.00000	1,229,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		99.00000	119,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		912.00000	873,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		202.00000	192,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		389.00000	438,000	16.25	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		362.00000	409,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		225.00000	213,000	16.33	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			7.96380	7.90410		16.72	2,054,660.40	258	7,386.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,046.00000	7,987,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	2,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,047.00000	5,988,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		20.00000	25,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,066.00000	4,011,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		74.00000	85,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,120.00000	2,071,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		378.00000	420,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		424.00000	406,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,008.00000	1,067,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		54.00000	53,000	15.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,961.00000	2,021,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,955.00000	3,015,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,954.00000	4,014,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		214.00000	242,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		860.00000	828,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,096.00000	8,037,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	2,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,097.00000	6,038,000	26.04	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	13/12/2010	Foreign Exchange Future	12.00	Call		19.00000	23,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,115.00000	4,059,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		72.00000	82,000	23.43	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,168.00000	2,118,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		967.00000	1,025,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		63.00000	61,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,912.00000	1,972,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,906.00000	2,965,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,904.00000	3,964,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,146.00000	8,087,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	2,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,147.00000	6,088,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		18.00000	22,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,164.00000	4,108,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		69.00000	79,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,215.00000	2,165,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		343.00000	382,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		489.00000	468,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		926.00000	984,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		72.00000	70,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,863.00000	1,923,000	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,856.00000	2,916,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,854.00000	3,914,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,196.00000	8,137,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	2,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,197.00000	6,138,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		17.00000	21,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,213.00000	4,157,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		66.00000	76,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,262.00000	2,212,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		326.00000	364,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		522.00000	500,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		886.00000	944,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		82.00000	80,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,814.00000	1,874,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	10,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,806.00000	2,866,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,804.00000	3,864,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		360.00000	400,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		456.00000	436,000	16.89	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	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,246.00000	8,187,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	2,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,247.00000	6,188,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		16.00000	19,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,262.00000	4,205,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		64.00000	74,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,310.00000	2,260,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		311.00000	348,000	17.38	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		557.00000	534,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		848.00000	904,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		94.00000	90,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,765.00000	1,825,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	11,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,756.00000	2,816,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,754.00000	3,814,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,296.00000	8,237,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	2,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,297.00000	6,238,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		15.00000	18,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,311.00000	4,254,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		61.00000	71,000	23.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,357.00000	2,307,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		296.00000	332,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		592.00000	568,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		810.00000	866,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		106.00000	102,000	15.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,716.00000	1,776,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	12,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,706.00000	2,766,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,704.00000	3,764,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,346.00000	8,286,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,347.00000	6,287,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		14.00000	17,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,360.00000	4,303,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		59.00000	68,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,405.00000	2,354,000	23.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		282.00000	317,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		628.00000	603,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		773.00000	829,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		119.00000	115,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,667.00000	1,727,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	13,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,656.00000	2,716,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,654.00000	3,714,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,546.00000	8,486,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,547.00000	6,487,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		11.00000	14,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,557.00000	4,500,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		51.00000	59,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,597.00000	2,545,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		234.00000	264,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		780.00000	750,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		638.00000	691,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		184.00000	177,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,474.00000	1,534,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	20,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,457.00000	2,517,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,455.00000	3,514,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,496.00000	8,436,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,497.00000	6,437,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		12.00000	14,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,508.00000	4,450,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		53.00000	62,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,549.00000	2,498,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		245.00000	276,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		741.00000	712,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		670.00000	724,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		166.00000	160,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,522.00000	1,582,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	18,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,507.00000	2,567,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,505.00000	3,564,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		204.00000	231,000	18.87	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		900.00000	867,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,596.00000	8,536,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,597.00000	6,537,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		10.00000	13,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,606.00000	4,549,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		49.00000	57,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,645.00000	2,593,000	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		224.00000	253,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		820.00000	789,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		606.00000	659,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		202.00000	195,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,426.00000	1,486,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		22.00000	22,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,407.00000	2,467,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,405.00000	3,464,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		269.00000	303,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		665.00000	639,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,947.00000	7,887,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,948.00000	5,888,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		22.00000	26,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,968.00000	3,912,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		80.00000	91,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,026.00000	1,977,000	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		420.00000	465,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		366.00000	351,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,096.00000	1,158,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		42.00000	44,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,060.00000	2,120,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,055.00000	3,115,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,054.00000	4,114,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,997.00000	7,937,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	2,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,997.00000	5,938,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		21.00000	25,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,017.00000	3,961,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		77.00000	88,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,073.00000	2,024,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		397.00000	442,000	16.64	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		393.00000	378,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,051.00000	1,112,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		47.00000	48,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,011.00000	2,071,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,005.00000	3,065,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,004.00000	4,064,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,396.00000	8,336,000	28.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,397.00000	6,337,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		13.00000	16,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,409.00000	4,352,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		57.00000	66,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,453.00000	2,402,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		738.00000	793,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		134.00000	129,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,619.00000	1,679,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	15,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,606.00000	2,666,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,604.00000	3,664,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,446.00000	8,386,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,447.00000	6,387,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		12.00000	15,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,458.00000	4,401,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		55.00000	64,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,501.00000	2,450,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		257.00000	289,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		703.00000	675,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		703.00000	758,000	15.72	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	7.35	Put		149.00000	144,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,570.00000	1,631,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	17,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,557.00000	2,617,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,554.00000	3,614,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,147.00000	7,087,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		5.00000	6,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,151.00000	5,092,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		34.00000	40,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,180.00000	3,126,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		140.00000	159,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,286.00000	1,245,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,854.00000	4,914,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,330.00000	1,289,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		134.00000	153,000	20.52	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		100.00000	114,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,696.00000	1,650,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		124.00000	142,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,420.00000	1,378,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		97.00000	110,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,743.00000	1,696,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		443.00000	490,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		339.00000	326,000	16.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.08170	8.02210		17.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		484.00000	546,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		462.00000	464,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		461.00000	521,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		489.00000	489,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		509.00000	571,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		437.00000	439,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		792.00000	784,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		314.00000	366,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,574.00000	2,521,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		96.00000	103,000	23.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.19890	8.13930		17.24	614,917.50	75	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		938.00000	981,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		249.00000	232,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		905.00000	947,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		266.00000	248,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		972.00000	1,016,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		233.00000	217,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.56090	11.58910		13.44	323,705.20	28	31,426.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,461.00000	10,489,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,461.00000	8,489,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,761.00000	10,789,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,761.00000	8,789,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,261.00000	10,289,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,261.00000	8,289,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,261.00000	6,289,000	37.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,261.00000	4,289,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,111.00000	10,139,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,111.00000	8,139,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,111.00000	6,139,000	37.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,111.00000	4,139,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,011.00000	10,039,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,011.00000	8,039,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,013.00000	2,041,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		19.00000	18,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,030.00000	1,057,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		996.00000	969,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		7.00000	8,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,990.00000	1,962,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,811.00000	9,839,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	40.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,811.00000	7,839,000	40.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,861.00000	9,889,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,861.00000	7,889,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		26.00000	26,000	16.61	5,018.00	193	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		887.00000	915,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		280.00000	264,000	13.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		141.00000	153,000	13.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,144.00000	1,116,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		5.00000	5,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,139.00000	2,111,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,311.00000	10,339,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,311.00000	6,339,000	37.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,311.00000	4,339,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,511.00000	10,539,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,511.00000	8,539,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,511.00000	6,539,000	38.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,661.00000	10,689,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,661.00000	8,689,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		43.00000	41,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		704.00000	730,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		419.00000	398,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		80.00000	87,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,342.00000	1,314,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		3.00000	3,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,711.00000	10,739,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,711.00000	8,739,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		381.00000	362,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		92.00000	101,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,292.00000	1,264,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		3.00000	3,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,611.00000	10,639,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,611.00000	8,639,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,612.00000	2,640,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		5.00000	5,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,616.00000	1,644,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		48.00000	47,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		659.00000	686,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		457.00000	436,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		68.00000	75,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,392.00000	1,364,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		3.00000	3,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,561.00000	10,589,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	38.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,561.00000	6,589,000	38.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,561.00000	4,589,000	30.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,411.00000	10,439,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,411.00000	8,439,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,361.00000	10,389,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,361.00000	8,389,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,361.00000	6,389,000	37.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,361.00000	4,389,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,211.00000	10,239,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,211.00000	8,239,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,211.00000	6,239,000	37.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,211.00000	4,239,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		124.00000	119,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		335.00000	358,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		805.00000	779,000	14.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		16.00000	18,000	14.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,790.00000	1,762,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,161.00000	10,189,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,161.00000	8,189,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,061.00000	10,089,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,061.00000	8,089,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	2,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,063.00000	2,091,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		175.00000	167,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		236.00000	256,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		948.00000	921,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		9.00000	10,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,961.00000	9,989,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,961.00000	7,989,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,461.00000	6,489,000	37.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,461.00000	5,489,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,461.00000	4,489,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	26.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,461.00000	3,489,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		3.00000	2,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,964.00000	1,991,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		21.00000	20,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		982.00000	1,009,000	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		222.00000	208,000	13.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		183.00000	197,000	13.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,045.00000	1,017,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		6.00000	6,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,040.00000	2,012,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,662.00000	2,690,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,011.00000	7,039,000	38.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,011.00000	5,039,000	32.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,011.00000	4,039,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		61.00000	59,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		572.00000	598,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		538.00000	516,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		49.00000	55,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,911.00000	6,939,000	38.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		8.00000	8,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,419.00000	1,447,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		78.00000	75,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		489.00000	514,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		624.00000	600,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		35.00000	39,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,591.00000	1,563,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2.00000	2,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	38.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,611.00000	6,639,000	38.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,611.00000	5,639,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,611.00000	4,639,000	30.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,611.00000	3,639,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,113.00000	2,141,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		15.00000	15,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,126.00000	1,154,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		156.00000	150,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		267.00000	289,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		900.00000	873,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		11.00000	12,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,890.00000	1,862,000	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	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		111.00000	106,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		372.00000	395,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		759.00000	733,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		20.00000	22,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,740.00000	1,712,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,061.00000	6,089,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	33.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,061.00000	5,089,000	33.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		6.00000	5,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,567.00000	1,594,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		54.00000	52,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		615.00000	641,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,441.00000	1,413,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,961.00000	6,989,000	38.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,961.00000	4,989,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,961.00000	3,989,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,462.00000	2,490,000	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	7,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,468.00000	1,496,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		69.00000	66,000	15.20	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		530.00000	555,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		580.00000	557,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		41.00000	46,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,541.00000	1,513,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2.00000	2,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,861.00000	6,889,000	38.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,861.00000	5,889,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,861.00000	4,889,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,861.00000	3,889,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		8.00000	8,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,369.00000	1,397,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		87.00000	84,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		448.00000	473,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		668.00000	643,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		29.00000	32,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,641.00000	1,612,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	1,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		9.00000	9,000	18.20	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	12.90	Put		1,320.00000	1,348,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		98.00000	94,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		409.00000	433,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,690.00000	1,662,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,661.00000	6,689,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,661.00000	5,689,000	35.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,661.00000	4,689,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,661.00000	3,689,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		13.00000	13,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,174.00000	1,202,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		139.00000	134,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		300.00000	323,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		852.00000	826,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		13.00000	15,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,840.00000	1,812,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,163.00000	2,191,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,411.00000	6,439,000	37.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	34.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,411.00000	5,439,000	34.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,411.00000	4,439,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,411.00000	3,439,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	3,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,864.00000	1,892,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,161.00000	6,189,000	37.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,161.00000	5,189,000	33.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,161.00000	4,189,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,161.00000	3,189,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		5.00000	4,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,666.00000	1,693,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,961.00000	5,989,000	37.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		346.00000	328,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		107.00000	117,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,243.00000	1,215,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		4.00000	4,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,239.00000	2,211,000	21.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,811.00000	5,839,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,811.00000	4,839,000	31.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	23.68	193.00	193	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,812.00000	2,840,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		312.00000	295,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		123.00000	134,000	13.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,193.00000	1,165,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		4.00000	4,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,911.00000	4,939,000	32.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,911.00000	3,939,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,912.00000	2,940,000	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	3,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,914.00000	1,942,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		24.00000	23,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		935.00000	962,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		250.00000	235,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		161.00000	174,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,095.00000	1,067,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		6.00000	6,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,090.00000	2,061,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,311.00000	8,339,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,811.00000	6,839,000	38.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	34.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,311.00000	5,339,000	34.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,811.00000	3,839,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,312.00000	2,340,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		30.00000	29,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		841.00000	868,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		713.00000	688,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		24.00000	27,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,189.00000	2,161,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,689.00000	3,661,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,412.00000	2,440,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,561.00000	8,589,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,061.00000	7,089,000	38.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,561.00000	5,589,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,061.00000	4,089,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,562.00000	2,590,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		17.00000	16,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,078.00000	1,105,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		497.00000	475,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		58.00000	64,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,940.00000	1,912,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,439.00000	3,411,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,011.00000	9,039,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,511.00000	7,539,000	39.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,011.00000	6,039,000	37.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,511.00000	4,539,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,012.00000	3,040,000	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		6.00000	6,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,517.00000	1,545,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		195.00000	187,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		206.00000	226,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,491.00000	1,463,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,989.00000	2,961,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,711.00000	6,739,000	38.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,711.00000	5,739,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,711.00000	4,739,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,711.00000	3,739,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,712.00000	2,740,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	2,000	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,213.00000	2,241,000	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	4,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,715.00000	1,743,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		12.00000	12,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,223.00000	1,251,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		38.00000	37,000	16.08	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	12.30	Put		749.00000	776,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,512.00000	2,540,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	38.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,761.00000	6,789,000	38.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,761.00000	5,789,000	36.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,761.00000	4,789,000	31.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,761.00000	3,789,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,263.00000	2,290,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	4,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,765.00000	1,793,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		11.00000	10,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,272.00000	1,299,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		34.00000	33,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		795.00000	822,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,362.00000	2,390,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.90	0.00	128	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,911.00000	5,939,000	36.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	19.96	384.00	128	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,814.00000	1,842,000	19.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,762.00000	2,790,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,211.00000	9,239,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,211.00000	7,239,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,211.00000	5,239,000	33.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,211.00000	3,239,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,789.00000	2,761,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,111.00000	9,139,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,111.00000	7,139,000	38.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,111.00000	5,139,000	33.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,111.00000	3,139,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,889.00000	2,861,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,161.00000	9,189,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	39.03	0.00	0	0.00

Contract Details				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		7,161.00000	7,189,000	39.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,839.00000	2,811,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,411.00000	9,439,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,411.00000	7,439,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,589.00000	2,561,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,511.00000	9,539,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,511.00000	5,539,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,511.00000	3,539,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,489.00000	2,461,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,461.00000	9,489,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	39.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,461.00000	7,489,000	39.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,539.00000	2,511,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,561.00000	9,589,000	40.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,561.00000	7,589,000	39.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,561.00000	3,589,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,439.00000	2,411,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,711.00000	9,739,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,711.00000	7,739,000	39.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,289.00000	2,261,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,761.00000	9,789,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,761.00000	7,789,000	39.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,661.00000	9,689,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,661.00000	7,689,000	39.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,339.00000	2,311,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,961.00000	8,989,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,962.00000	2,990,000	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,039.00000	3,011,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,389.00000	2,361,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,389.00000	3,361,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,539.00000	3,511,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,339.00000	3,311,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,261.00000	9,289,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	39.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,261.00000	7,289,000	39.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,261.00000	5,289,000	33.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,261.00000	3,289,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,739.00000	2,711,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,061.00000	9,089,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,061.00000	3,089,000	24.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,939.00000	2,911,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,239.00000	3,211,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,811.00000	8,839,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,189.00000	3,161,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,311.00000	9,339,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	39.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,311.00000	7,339,000	39.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,311.00000	3,339,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,689.00000	2,661,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,911.00000	9,939,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,911.00000	7,939,000	40.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,361.00000	9,389,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	39.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,361.00000	7,389,000	39.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	34.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,361.00000	5,389,000	34.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,361.00000	3,389,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,639.00000	2,611,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,611.00000	9,639,000	40.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,611.00000	7,639,000	39.74	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.73890	11.76600		14.54	586,945.00	50	1,992.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		143.00000	157,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,177.00000	1,218,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		163.00000	177,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,097.00000	1,138,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		153.00000	167,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,137.00000	1,178,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.91490	11.94190		15.30	59,574.50	5	115.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		0.00000	562,000	15.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		0.00000	547,000	15.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08280	0.08130		19.19	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		274.00000	372,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		144.00000	92,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		32.00000	50,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		902.00000	770,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,135.00000	1,285,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		5.00000	5,000	25.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08420	0.08270		23.89	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		405.00000	505,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		425.00000	375,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.81450	9.87120		13.85	37,668,051.00	3,838	23,526.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,230.00000	2,286,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,030.00000	2,087,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,130.00000	2,187,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,429.00000	9,486,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,429.00000	7,486,000	38.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,429.00000	5,486,000	34.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,429.00000	3,486,000	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	3,000	19.10	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,432.00000	1,489,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		55.00000	47,000	15.60	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		484.00000	533,000	15.60	0.00	0	271.00

Contract Details				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	Call		597.00000	547,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		26.00000	33,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,571.00000	1,515,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,571.00000	2,515,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,729.00000	9,786,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,729.00000	7,786,000	38.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,729.00000	5,786,000	35.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,729.00000	3,786,000	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,730.00000	1,787,000	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		23.00000	20,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		752.00000	806,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		349.00000	308,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		78.00000	94,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,272.00000	1,216,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	2,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,271.00000	2,215,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,829.00000	9,886,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,829.00000	7,886,000	38.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,829.00000	5,886,000	35.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,829.00000	3,886,000	29.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,830.00000	1,887,000	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		17.00000	15,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		846.00000	901,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		278.00000	242,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		107.00000	128,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,173.00000	1,117,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	3,000	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,171.00000	2,115,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,479.00000	9,536,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,479.00000	7,536,000	38.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,479.00000	5,536,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,479.00000	3,536,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	2,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,482.00000	1,538,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		48.00000	41,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		527.00000	577,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		553.00000	504,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		32.00000	40,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,522.00000	1,465,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,521.00000	2,465,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,529.00000	9,586,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,529.00000	7,586,000	38.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,529.00000	5,586,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,529.00000	3,586,000	28.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,531.00000	1,588,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		41.00000	35,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		570.00000	621,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		510.00000	462,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		39.00000	48,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,472.00000	1,415,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,471.00000	2,415,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,679.00000	9,736,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,679.00000	7,736,000	38.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,679.00000	5,736,000	35.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	29.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,679.00000	3,736,000	29.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	1,000	19.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,681.00000	1,737,000	19.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		27.00000	23,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		706.00000	759,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		387.00000	344,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		66.00000	80,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,322.00000	1,266,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,321.00000	2,265,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,579.00000	9,636,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	38.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,579.00000	7,636,000	38.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	34.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,579.00000	5,636,000	34.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,579.00000	3,636,000	28.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,581.00000	1,638,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		36.00000	31,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		615.00000	667,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		467.00000	421,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		46.00000	57,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,422.00000	1,365,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,421.00000	2,365,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,629.00000	9,686,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,629.00000	7,686,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,629.00000	5,686,000	35.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,629.00000	3,686,000	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,631.00000	1,688,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		31.00000	26,000	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		660.00000	712,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		426.00000	382,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		55.00000	68,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,372.00000	1,315,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,371.00000	2,315,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,979.00000	10,036,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,979.00000	8,036,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,979.00000	6,036,000	35.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,979.00000	4,036,000	30.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,980.00000	2,037,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		11.00000	10,000	17.52	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		990.00000	1,046,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		187.00000	163,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		166.00000	199,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,025.00000	969,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	5,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,021.00000	1,965,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,929.00000	9,986,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,929.00000	7,986,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,929.00000	5,986,000	35.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,929.00000	3,986,000	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,930.00000	1,987,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		13.00000	11,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		942.00000	997,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		215.00000	184,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		144.00000	170,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,074.00000	1,018,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	4,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,071.00000	2,015,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,029.00000	10,086,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,029.00000	8,086,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,029.00000	6,086,000	36.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,029.00000	4,086,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		10.00000	8,000	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,039.00000	1,094,000	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		165.00000	143,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		194.00000	229,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		976.00000	920,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	6,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,971.00000	1,915,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,079.00000	10,136,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,079.00000	8,136,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,079.00000	6,136,000	36.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,079.00000	4,136,000	30.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,080.00000	2,137,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		8.00000	7,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,087.00000	1,143,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		145.00000	125,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		224.00000	261,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		927.00000	872,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	8,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,921.00000	1,865,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,879.00000	9,936,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,879.00000	7,936,000	38.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,879.00000	5,936,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,879.00000	3,936,000	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,880.00000	1,937,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		15.00000	13,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		894.00000	949,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		246.00000	212,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		125.00000	148,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,124.00000	1,067,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,121.00000	2,065,000	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,129.00000	10,186,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,129.00000	8,186,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.16	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	16.00	Put		6,129.00000	6,186,000	36.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,129.00000	4,186,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		7.00000	6,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,136.00000	1,192,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		127.00000	110,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		256.00000	296,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		879.00000	824,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	10,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,871.00000	1,815,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,279.00000	10,336,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,279.00000	8,336,000	38.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,279.00000	6,336,000	36.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,279.00000	4,336,000	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,279.00000	2,336,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	4,000	18.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,284.00000	1,340,000	18.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		84.00000	72,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		363.00000	408,000	15.07	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	9.15	Call		735.00000	682,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	18,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,721.00000	1,665,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	18.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.97130	10.02660		14.10	89,741.70	9	4,817.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		52.00000	53,000	19.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,690.00000	1,747,000	19.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		270.00000	255,000	14.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		443.00000	484,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.12690	10.18230		14.40	303,807.00	30	2,020.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,018.00000	10,073,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,019.00000	8,074,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,021.00000	6,076,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	27,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,045.00000	4,100,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		99.00000	98,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,117.00000	2,171,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		196.00000	191,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,214.00000	1,264,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		448.00000	427,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		466.00000	500,000	14.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,059.00000	1,013,000	12.82	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	9.20	Put		77.00000	86,000	12.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,996.00000	1,942,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	15,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		109.00000	109,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,977.00000	2,032,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,068.00000	10,123,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,069.00000	8,124,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,071.00000	6,126,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		26.00000	25,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,094.00000	4,148,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		96.00000	95,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,164.00000	2,218,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		189.00000	184,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,257.00000	1,307,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		429.00000	409,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		497.00000	532,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,020.00000	974,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		88.00000	97,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,947.00000	1,893,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	16,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,768.00000	10,823,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,769.00000	8,824,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,770.00000	6,825,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		12.00000	12,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,780.00000	4,835,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		58.00000	58,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,826.00000	2,881,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		116.00000	115,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,884.00000	1,938,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		239.00000	230,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,007.00000	1,053,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		564.00000	534,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		332.00000	357,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,283.00000	1,229,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		51.00000	52,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,668.00000	10,723,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,669.00000	8,724,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,670.00000	6,725,000	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		14.00000	13,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,682.00000	4,736,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		62.00000	62,000	21.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,730.00000	2,785,000	21.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		124.00000	123,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,792.00000	1,846,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		259.00000	249,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		927.00000	972,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		617.00000	585,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		285.00000	308,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,375.00000	1,321,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	44,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,818.00000	9,873,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,819.00000	7,874,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,822.00000	5,877,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	31,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,848.00000	3,904,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		112.00000	112,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,930.00000	1,985,000	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		229.00000	222,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,047.00000	1,095,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		539.00000	510,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		357.00000	383,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,238.00000	1,184,000	12.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		56.00000	57,000	12.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,193.00000	2,138,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	11,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,918.00000	9,973,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,919.00000	7,974,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,921.00000	5,976,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		28.00000	30,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,946.00000	4,003,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		106.00000	106,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,024.00000	2,079,000	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		212.00000	206,000	17.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,130.00000	1,179,000	17.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		492.00000	465,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		410.00000	438,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,148.00000	1,093,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		66.00000	66,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,094.00000	2,040,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	13,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,218.00000	10,273,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,219.00000	8,274,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	23.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,221.00000	6,276,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		22.00000	22,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,240.00000	4,295,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		86.00000	85,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,304.00000	2,358,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		169.00000	165,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,387.00000	1,438,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		377.00000	360,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		595.00000	633,000	15.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		906.00000	863,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		124.00000	136,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,802.00000	1,748,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	21,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,368.00000	10,423,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,369.00000	8,424,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,370.00000	6,425,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		19.00000	18,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,387.00000	4,441,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		77.00000	76,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,445.00000	2,499,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		152.00000	149,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,520.00000	1,572,000	18.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		332.00000	318,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		700.00000	741,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		801.00000	761,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		169.00000	184,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,658.00000	1,604,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	27,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,668.00000	9,723,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,669.00000	7,724,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		5.00000	4,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,673.00000	5,727,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		33.00000	34,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,701.00000	3,757,000	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,341.00000	2,286,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,718.00000	9,773,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,719.00000	7,774,000	24.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,722.00000	5,777,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	33,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,750.00000	3,806,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		120.00000	119,000	19.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,838.00000	1,892,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		248.00000	240,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		966.00000	1,013,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		590.00000	559,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		308.00000	332,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,329.00000	1,275,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	48,000	13.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,291.00000	2,237,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	10,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,768.00000	9,823,000	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,769.00000	7,824,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,772.00000	5,827,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	32,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,799.00000	3,855,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,242.00000	2,187,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	10,000	15.88	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			338.97500	338.54600			0.00	0	0.00
AL7T	On	05/08/2010	Index Future			344.19800	344.19800			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			312.28400	311.85100			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			316.57900	317.11700			0.00	0	1,167.00
ALBI	On	04/11/2010	Index Future			316.69500	322.85700			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			6.91740	6.92660		11.22	48,421.80	7	10,713.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,673.00000	7,683,000	44.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,673.00000	5,683,000	40.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,673.00000	3,683,000	34.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,673.00000	1,683,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		347.00000	338,000	13.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		20.00000	21,000	13.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,327.00000	1,317,000	17.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	17.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,327.00000	2,317,000	16.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	16.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,327.00000	3,317,000	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,327.00000	4,317,000	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,623.00000	7,633,000	44.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,623.00000	5,633,000	40.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.64	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	10.55	Put		3,623.00000	3,633,000	34.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	22.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,623.00000	1,633,000	22.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		392.00000	384,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		15.00000	17,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,377.00000	1,367,000	17.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	17.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,377.00000	2,367,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,377.00000	3,367,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,377.00000	4,367,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	43.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,573.00000	7,583,000	43.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	40.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,573.00000	5,583,000	40.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	34.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,573.00000	3,583,000	34.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	21.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,573.00000	1,583,000	21.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		439.00000	430,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		12.00000	13,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,427.00000	1,417,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	17.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,427.00000	2,417,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,427.00000	3,417,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,427.00000	4,417,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		261.00000	253,000	12.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		34.00000	36,000	12.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	44.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,923.00000	7,933,000	44.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	40.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,923.00000	5,933,000	40.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,923.00000	3,933,000	36.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,923.00000	1,933,000	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		148.00000	141,000	11.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		71.00000	74,000	11.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,077.00000	1,068,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		0.00000	1,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,077.00000	2,067,000	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,077.00000	3,067,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,077.00000	4,067,000	15.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	44.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,823.00000	7,833,000	44.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	40.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,823.00000	5,833,000	40.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,823.00000	3,833,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,823.00000	1,833,000	23.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		220.00000	213,000	12.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		43.00000	46,000	12.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,177.00000	1,167,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	18.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,177.00000	2,167,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,177.00000	3,167,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,177.00000	4,167,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,973.00000	7,983,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	40.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,973.00000	5,983,000	40.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,973.00000	3,983,000	36.81	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	8.90	Call		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,973.00000	1,983,000	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		116.00000	110,000	11.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		89.00000	93,000	11.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,027.00000	1,018,000	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		0.00000	1,000	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,027.00000	2,017,000	16.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	16.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,027.00000	3,017,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,027.00000	4,017,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	44.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,873.00000	7,883,000	44.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	40.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,873.00000	5,883,000	40.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,873.00000	3,883,000	36.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,873.00000	1,883,000	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		183.00000	175,000	11.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		56.00000	58,000	11.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,127.00000	1,118,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,127.00000	2,117,000	16.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	16.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,127.00000	3,117,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,127.00000	4,117,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	44.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,723.00000	7,733,000	44.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,723.00000	5,733,000	40.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,723.00000	3,733,000	35.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,723.00000	1,733,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		303.00000	295,000	12.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		26.00000	28,000	12.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,277.00000	1,267,000	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	17.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,277.00000	2,267,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,277.00000	3,267,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,277.00000	4,267,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,223.00000	8,233,000	44.67	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	13.15	Call		0.00000	0,000	41.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,223.00000	6,233,000	41.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,223.00000	4,233,000	37.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,223.00000	2,233,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		39.00000	36,000	12.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		262.00000	269,000	12.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		778.00000	769,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		1.00000	2,000	16.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,777.00000	1,767,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,777.00000	2,767,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,777.00000	3,767,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,173.00000	8,183,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	41.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,173.00000	6,183,000	41.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	37.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,173.00000	4,183,000	37.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,173.00000	2,183,000	25.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		49.00000	46,000	12.54	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	7.10	Put		222.00000	229,000	12.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		828.00000	819,000	16.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		1.00000	2,000	16.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,827.00000	1,817,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,827.00000	2,817,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,827.00000	3,817,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,073.00000	8,083,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	41.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,073.00000	6,083,000	41.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	37.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,073.00000	4,083,000	37.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	25.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,073.00000	2,083,000	25.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		76.00000	71,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		149.00000	154,000	11.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		927.00000	918,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		0.00000	1,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,927.00000	1,917,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,927.00000	2,917,000	16.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	16.04	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	3.00	Call		3,927.00000	3,917,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,023.00000	8,033,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,023.00000	6,033,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	36.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,023.00000	4,033,000	36.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,023.00000	2,033,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		94.00000	89,000	11.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		117.00000	122,000	11.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		977.00000	968,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		0.00000	1,000	17.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,977.00000	1,967,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,977.00000	2,967,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,977.00000	3,967,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,273.00000	8,283,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	41.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,273.00000	6,283,000	41.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	37.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,273.00000	4,283,000	37.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,273.00000	2,283,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		31.00000	29,000	13.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		304.00000	312,000	13.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		729.00000	720,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		2.00000	3,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,727.00000	1,717,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,727.00000	2,717,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,727.00000	3,717,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,123.00000	8,133,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	41.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,123.00000	6,133,000	41.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	37.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,123.00000	4,133,000	37.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	25.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,123.00000	2,133,000	25.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		61.00000	57,000	12.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		184.00000	190,000	12.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		878.00000	868,000	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		1.00000	1,000	17.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,877.00000	1,867,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,877.00000	2,867,000	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,877.00000	3,867,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,323.00000	8,333,000	44.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	41.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,323.00000	6,333,000	41.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,323.00000	4,333,000	37.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,323.00000	2,333,000	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		25.00000	23,000	13.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		348.00000	356,000	13.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		680.00000	671,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		3.00000	4,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,677.00000	1,667,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,677.00000	2,667,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,677.00000	3,667,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	15.94	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future			6.94990	6.95890		12.28	0.00	0	4,490.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		0.00000	230,000	12.36	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		0.00000	180,000	12.36	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.97870	6.98510		12.80	0.00	0	750.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		0.00000	317,000	12.80	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		0.00000	238,000	12.80	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.43650	7.45380		11.28	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		207.00000	198,000	12.18	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		53.00000	62,000	12.18	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		170.00000	163,000	11.88	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		66.00000	77,000	11.88	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		245.00000	235,000	12.48	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		41.00000	49,000	12.48	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.54950	7.56660		12.67	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		0.00000	254,000	12.73	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		0.00000	205,000	12.73	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.44700	137.44700			0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.58400	139.76800			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			141.92000	142.10700			0.00	0	0.00
GOVI On	06/05/2010	GOVI			313.66200	313.22900		6.80	172,514,100.00	55	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		34,293.00000	38,620,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		3.00000	0,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			318.00600	318.51900		6.57	174,903,300.00	55	319.00
GOVI On	05/08/2010	GOVI	315.60	Call		57,905.00000	54,570,000	6.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	05/08/2010	GOVI	315.60	Put		28,715.00000	30,510,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI			323.32800	323.85000			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		51,500.00000	56,720,000		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		51,600.00000	56,820,000		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		51,400.00000	56,620,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			371.09000	371.09000		89,061,600.00		24	0.00
ILBI	On	05/08/2010	Index Future			376.92600	377.33400		30,154,080.00		8	497.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00		0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00		0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00		0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00		0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00		0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00		0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00		0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.12100	0.33	0.00		0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.52000	6.52000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.46000	6.46000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.45000	6.45000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.47000	6.47000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.49000	6.49000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.69000	6.69000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.93000	6.93000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.23000	7.23000			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.50000	7.50000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.68000	7.68000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			304.36300	303.92800			0.00	0	0.00
OTH1	On	05/08/2010	Index Future			308.37500	309.06000			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			313.53600	314.23300			0.00	0	0.00
R155	On	06/05/2010	Bond Future			7.11500	7.13600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		468.00000	495,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		532.00000	559,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		404.00000	431,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.05000	8.06100		3.75	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,123.00000	2,176,000	3.88	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.88	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		14.00000	0,000	3.79	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		313.00000	245,000	3.79	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	06/05/2010	Bond Future	7.90	Call		0.00000	0,000	3.77	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Put		790.00000	737,000	3.77	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.18500	8.14300		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,979.00000	2,809,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		191.00000	217,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,062.00000	1,914,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		413.00000	460,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,991.00000	3,808,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		79.00000	92,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		800.00000	879,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,297.00000	1,181,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.22000	8.17600		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,238.00000	2,107,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		808.00000	872,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,386.00000	2,251,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		737.00000	797,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,095.00000	1,968,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		884.00000	953,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.26400	8.21600		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,146.00000	1,067,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,492.00000	2,615,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,230.00000	1,147,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,361.00000	2,481,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,066.00000	990,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,626.00000	2,753,000	3.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future			8.97000	8.99100		9.25	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		273.00000	281,000	9.37	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		189.00000	0,000	9.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.08900	9.05900		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,233.00000	3,050,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,494.00000	1,587,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,088.00000	994,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,989.00000	4,170,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,508.00000	6,264,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		404.00000	436,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,375.00000	8,115,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		186.00000	202,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.13100	9.10000		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,014.00000	3,844,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,662.00000	2,774,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,272.00000	4,096,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,475.00000	2,580,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,763.00000	3,599,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,859.00000	2,976,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,159.00000	5,333,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,907.00000	1,800,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.17500	9.14200		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,402.00000	3,259,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,688.00000	4,840,000	10.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.05	Call		3,614.00000	3,465,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,445.00000	4,591,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,200.00000	3,062,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,944.00000	5,101,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.03000	8.04100		3.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,751.00000	1,794,000	3.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.87	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.17300	8.13100		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,173.00000	3,028,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		51.00000	59,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.20700	8.16200		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,810.00000	1,704,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		642.00000	692,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,926.00000	1,817,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		586.00000	634,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,697.00000	1,595,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		701.00000	755,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.24900	8.20100		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		945.00000	878,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,610.00000	1,701,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,017.00000	946,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,516.00000	1,603,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		877.00000	813,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,708.00000	1,802,000	3.49	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	06/05/2010	Bond Future			8.63500	8.65100		5.75	14,383,549.05	145	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,822.00000	1,907,000	5.89	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.77900	8.73800		6.00	2,916,713.28	29	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,933.00000	2,762,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		354.00000	392,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.83300	8.79000		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,073.00000	2,919,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		816.00000	876,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,247.00000	3,089,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		749.00000	805,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,904.00000	2,754,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		889.00000	953,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.89300	8.84700		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,337.00000	1,250,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,031.00000	3,165,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,433.00000	1,342,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,880.00000	3,011,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,246.00000	1,164,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,187.00000	3,327,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.71500	8.74100		6.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,486.00000	1,637,000	6.66	327,400.00	200	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	6.66	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,272.00000	4,423,000	6.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	6.85	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,410.00000	1,259,000	6.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		0.00000	0,000	6.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.85500	8.82400		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,827.00000	2,688,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		459.00000	495,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.90400	8.87200		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,166.00000	3,043,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,109.00000	1,162,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,348.00000	3,222,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,023.00000	1,074,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,988.00000	2,870,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,200.00000	1,258,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.95600	8.92300		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,346.00000	1,280,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,659.00000	3,770,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,446.00000	1,377,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,482.00000	3,590,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,251.00000	1,188,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,842.00000	3,957,000	6.91	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		2,231.00000	2,280,000	3.12	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.16200	8.13100		3.00	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	05/08/2010	Bond Future	9.00	Call		2,520.00000	2,433,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		34.00000	37,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.20000	8.16500		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,391.00000	1,326,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		484.00000	514,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,483.00000	1,416,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		441.00000	469,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,302.00000	1,239,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		529.00000	562,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.24800	8.21000		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		701.00000	660,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,235.00000	1,290,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		755.00000	712,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,161.00000	1,215,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		650.00000	611,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,311.00000	1,369,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.78500	8.83100		7.50	2,680,602.82	29	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,465.00000	2,741,000	7.69	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.92100	8.91200		7.75	2,610,528.67	29	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,692.00000	3,644,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		332.00000	337,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,601.00000	2,557,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		649.00000	658,000	7.94	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	8.25	Put		4,213.00000	4,254,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		225.00000	214,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.96600	8.95600		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,984.00000	2,942,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,315.00000	1,330,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,165.00000	3,122,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,216.00000	1,230,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,808.00000	2,768,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,420.00000	1,437,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.01400	9.00300		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,850.00000	1,820,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,289.00000	3,321,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,972.00000	1,941,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,124.00000	3,155,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,733.00000	1,704,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,460.00000	3,493,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.87500	8.90100		8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,127.00000	2,288,000	8.21	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	8.21	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.00500	8.97500		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,557.00000	3,407,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		442.00000	474,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.05100	9.02000		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,843.00000	2,725,000	8.72	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	04/11/2010	Bond Future	9.25	Put		1,482.00000	1,549,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,024.00000	2,902,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,371.00000	1,434,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,667.00000	2,553,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,599.00000	1,670,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.10000	9.06700		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,798.00000	1,717,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,689.00000	3,802,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,919.00000	1,835,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,508.00000	3,618,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,683.00000	1,605,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,877.00000	3,993,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.92000	8.95100		12.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		0.00000	0,000	11.87	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,646.00000	3,405,000	11.87	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.02200	9.00200		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,106.00000	1,043,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,087.00000	3,178,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.05300	9.03300		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,565.00000	2,481,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,818.00000	2,887,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,756.00000	2,669,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,626.00000	2,692,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,383.00000	2,303,000	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/11/2010	Bond Future	8.95	Put		3,022.00000	3,094,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.08500	9.06400		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,313.00000	3,227,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,802.00000	3,875,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,501.00000	3,412,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,607.00000	3,678,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,132.00000	3,049,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,006.00000	4,082,000	13.72	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			309.43400	309.43400			0.00	0	0.00
TRT1	On	05/08/2010	Index Future			314.14800	314.65900			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			319.40600	319.92600			0.00	0	0.00

Total for Derivatives : **644,267,218.72** **28,857** **777,001.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.16000	7.11500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.10000	8.05500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.02000	8.99000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.08000	8.03500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.69000	8.64000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			8.77000	8.73000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.05000	8.01000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.84000	8.82000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.92500	8.89500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.97000	8.95000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										644,267,218.72	28,857	777,001.00