



Daily MTM Report

Daily summary for: 19/03/2010

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			7.46280	7.41340		14.57	59,799,416.40	8,013	264,576.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		33.00000	35,000	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,020.00000	972,000	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,737.00000	8,687,000	39.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,737.00000	6,687,000	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,263.00000	3,313,000	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,787.00000	8,737,000	39.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,787.00000	6,737,000	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,213.00000	3,263,000	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,887.00000	8,837,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,187.00000	9,137,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,387.00000	9,337,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,387.00000	7,337,000	37.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,388.00000	3,338,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,337.00000	9,287,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,337.00000	7,287,000	37.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,338.00000	3,288,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,664.00000	1,714,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,663.00000	2,713,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,287.00000	9,237,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,287.00000	7,237,000	37.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,087.00000	9,037,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,137.00000	9,087,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,037.00000	8,987,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,037.00000	6,987,000	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		201.00000	218,000	14.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		238.00000	205,000	14.57	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		970.00000	1,018,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	5,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,964.00000	2,013,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,963.00000	3,013,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,937.00000	8,887,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,937.00000	6,887,000	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,068.00000	1,117,000	16.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	4,000	16.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,064.00000	2,113,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,063.00000	3,113,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,837.00000	8,787,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		305.00000	335,000	14.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		142.00000	122,000	14.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,167.00000	1,216,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	3,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,163.00000	3,213,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,887.00000	6,837,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,387.00000	5,337,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		39.00000	42,000	18.49	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		926.00000	879,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		276.00000	303,000	14.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		163.00000	140,000	14.72	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,118.00000	1,166,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	3,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,114.00000	2,163,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,113.00000	3,163,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		30.00000	32,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,067.00000	1,019,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		19.00000	19,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,356.00000	1,306,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,187.00000	7,137,000	37.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,137.00000	7,087,000	37.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,137.00000	4,087,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,087.00000	7,037,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		20.00000	21,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,307.00000	1,258,000	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		735.00000	780,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		22.00000	17,000	15.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,714.00000	1,764,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,713.00000	2,763,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		28.00000	29,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,115.00000	1,066,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		182.00000	198,000	14.80	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		269.00000	235,000	14.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,914.00000	1,963,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,913.00000	2,963,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,637.00000	5,587,000	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,637.00000	4,587,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,637.00000	3,587,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		26.00000	27,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,163.00000	1,114,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		165.00000	179,000	15.03	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		302.00000	266,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		875.00000	922,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		12.00000	9,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,864.00000	1,913,000	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,863.00000	2,913,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,687.00000	5,637,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,687.00000	4,637,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,687.00000	3,637,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		24.00000	25,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,211.00000	1,162,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		828.00000	874,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		15.00000	11,000	15.39	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	5.60	Call		1,814.00000	1,863,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,813.00000	2,863,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,737.00000	5,687,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,737.00000	3,687,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		22.00000	23,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,259.00000	1,210,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		781.00000	827,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		18.00000	14,000	15.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,764.00000	1,813,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,763.00000	2,813,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,887.00000	5,837,000	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,887.00000	4,837,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,887.00000	3,837,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		17.00000	18,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,404.00000	1,355,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		101.00000	109,000	16.18	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		488.00000	446,000	16.18	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		646.00000	689,000	15.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		33.00000	26,000	15.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,615.00000	1,664,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,613.00000	2,663,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		91.00000	98,000	16.41	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		528.00000	485,000	16.41	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		603.00000	645,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		40.00000	32,000	15.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,565.00000	1,614,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,563.00000	2,613,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,987.00000	5,937,000	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,987.00000	3,937,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		15.00000	16,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,502.00000	1,453,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		83.00000	89,000	16.64	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		570.00000	526,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		561.00000	602,000	15.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		48.00000	39,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,515.00000	1,564,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,513.00000	2,563,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,087.00000	6,037,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,087.00000	4,037,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,287.00000	6,237,000	34.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,287.00000	5,237,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,287.00000	4,237,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,288.00000	3,238,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,237.00000	6,187,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,237.00000	5,187,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,237.00000	4,187,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		371.00000	404,000	14.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		108.00000	91,000	14.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,266.00000	1,315,000	17.60	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	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	2,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,264.00000	2,313,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,187.00000	6,137,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,187.00000	4,137,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,188.00000	3,138,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		11.00000	12,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,698.00000	1,649,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		57.00000	60,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		744.00000	697,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		406.00000	440,000	14.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		93.00000	77,000	14.91	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,316.00000	1,365,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	2,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,314.00000	2,363,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,037.00000	5,987,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,037.00000	3,987,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		75.00000	81,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		612.00000	568,000	16.87	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	6.95	Call		520.00000	560,000	15.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		57.00000	47,000	15.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,465.00000	1,514,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,463.00000	2,513,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,937.00000	5,887,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,937.00000	4,887,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,937.00000	3,887,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		14.00000	14,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,551.00000	1,501,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		16.00000	17,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,453.00000	1,404,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,587.00000	5,537,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,587.00000	4,537,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		13.00000	13,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,600.00000	1,550,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		480.00000	519,000	15.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		67.00000	56,000	15.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,415.00000	1,464,000	18.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,787.00000	5,737,000	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,787.00000	3,737,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		10.00000	10,000	22.63	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,797.00000	1,747,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		337.00000	368,000	14.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		124.00000	105,000	14.81	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,217.00000	1,266,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,214.00000	2,263,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,437.00000	4,387,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		9.00000	10,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,846.00000	1,797,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		12.00000	13,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,649.00000	1,600,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		248.00000	273,000	14.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		185.00000	160,000	14.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,087.00000	8,037,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,587.00000	6,537,000	35.41	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	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,087.00000	5,037,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,587.00000	3,537,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		922.00000	970,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		9.00000	7,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,413.00000	2,463,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,913.00000	3,963,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,337.00000	8,287,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,837.00000	6,787,000	36.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,837.00000	3,787,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		43.00000	46,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		880.00000	833,000	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		690.00000	734,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		27.00000	21,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,164.00000	2,213,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,663.00000	3,713,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		9.00000	9,000	23.09	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	9.30	Put		1,896.00000	1,846,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		149.00000	162,000	15.26	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		336.00000	299,000	15.26	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,837.00000	4,787,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.29	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,487.00000	4,437,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		11.00000	11,000	22.40	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,748.00000	1,698,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		8.00000	9,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,945.00000	1,896,000	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		135.00000	146,000	15.49	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		372.00000	333,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,787.00000	4,737,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		5.00000	6,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,192.00000	2,143,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		6.00000	7,000	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,093.00000	2,044,000	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		123.00000	133,000	15.72	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		410.00000	370,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		5.00000	5,000	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,242.00000	2,192,000	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		6.00000	6,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,143.00000	2,093,000	23.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		7.00000	8,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,044.00000	1,995,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		111.00000	120,000	15.95	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		448.00000	407,000	15.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,137.00000	5,087,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		52.00000	55,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		789.00000	742,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,337.00000	5,287,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,238.00000	3,188,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,138.00000	3,088,000	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,038.00000	2,988,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		36.00000	38,000	18.72	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		973.00000	925,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,187.00000	5,137,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,088.00000	3,038,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,988.00000	2,938,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		47.00000	50,000	18.03	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		834.00000	787,000	18.03	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,037.00000	4,987,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,938.00000	2,888,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1.00000	2,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,838.00000	2,789,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2.00000	2,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,739.00000	2,689,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2.00000	2,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,639.00000	2,589,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3.00000	3,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,540.00000	2,490,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3.00000	3,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,440.00000	2,390,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		4.00000	4,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,341.00000	2,291,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		62.00000	66,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		699.00000	653,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.17	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,737.00000	4,687,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		8.00000	8,000	23.55	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,995.00000	1,945,000	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,987.00000	4,937,000	30.05	0.00	0	0.00

Contract Details				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		1.00000	1,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,888.00000	2,838,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,789.00000	2,739,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2.00000	2,000	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,689.00000	2,639,000	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3.00000	3,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,490.00000	2,440,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		4.00000	4,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,391.00000	2,341,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		4.00000	5,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,291.00000	2,242,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		68.00000	73,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		655.00000	610,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2.00000	3,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,589.00000	2,540,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,287.00000	8,237,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,713.00000	3,763,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,337.00000	6,287,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,337.00000	4,287,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,387.00000	8,337,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,387.00000	6,337,000	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,387.00000	4,337,000	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,613.00000	3,663,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,537.00000	8,487,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,537.00000	6,487,000	35.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,537.00000	4,487,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,463.00000	3,513,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,437.00000	8,387,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,437.00000	6,387,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,563.00000	3,613,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,087.00000	10,037,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,487.00000	8,437,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,487.00000	6,437,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,513.00000	3,563,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,587.00000	8,537,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,413.00000	3,463,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,637.00000	8,587,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,637.00000	6,587,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		442.00000	479,000	14.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		79.00000	66,000	14.96	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,366.00000	1,415,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,363.00000	2,413,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,363.00000	3,413,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,187.00000	8,137,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,813.00000	3,863,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,237.00000	8,187,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,763.00000	3,813,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,687.00000	8,637,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,687.00000	6,637,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,313.00000	3,363,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		221.00000	244,000	14.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		208.00000	181,000	14.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.58900	7.54040		16.07	2,064,208.00	272	10,153.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,310.00000	8,261,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,311.00000	6,262,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		7.00000	7,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,317.00000	4,268,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		38.00000	39,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,348.00000	2,300,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		768.00000	807,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		78.00000	68,000	15.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,698.00000	1,746,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	7,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,691.00000	2,740,000	23.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,690.00000	3,739,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,260.00000	8,211,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,261.00000	6,212,000	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		7.00000	8,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,267.00000	4,219,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		40.00000	41,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,300.00000	2,252,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		251.00000	265,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		511.00000	476,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		808.00000	848,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		68.00000	59,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,747.00000	1,795,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	6,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,741.00000	2,790,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,740.00000	3,789,000	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		237.00000	250,000	17.03	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		547.00000	511,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,360.00000	8,311,000	30.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,361.00000	6,312,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		6.00000	7,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,366.00000	4,318,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		36.00000	38,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,396.00000	2,349,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		224.00000	236,000	17.22	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		584.00000	547,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		729.00000	767,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		89.00000	78,000	15.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,649.00000	1,697,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	8,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,642.00000	2,690,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,640.00000	3,689,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,410.00000	8,361,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,410.00000	6,362,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		6.00000	6,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,416.00000	4,367,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		34.00000	36,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,444.00000	2,397,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		212.00000	223,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		622.00000	584,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		692.00000	729,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		102.00000	90,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,600.00000	1,648,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	9,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,592.00000	2,640,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,590.00000	3,639,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,510.00000	8,461,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,510.00000	6,461,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		5.00000	6,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,515.00000	4,467,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		32.00000	33,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,542.00000	2,494,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		190.00000	200,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		700.00000	661,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		620.00000	655,000	15.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		130.00000	116,000	15.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,502.00000	1,549,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	10,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,492.00000	2,540,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,491.00000	3,539,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,560.00000	8,511,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,560.00000	6,511,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		5.00000	5,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,565.00000	4,516,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		30.00000	31,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,590.00000	2,542,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		179.00000	189,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		739.00000	700,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		586.00000	619,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		146.00000	130,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,453.00000	1,501,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		13.00000	12,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,442.00000	2,491,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,441.00000	3,489,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,610.00000	8,561,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,610.00000	6,561,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		5.00000	5,000	27.91	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	12.15	Put		4,615.00000	4,566,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		29.00000	30,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,639.00000	2,591,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		170.00000	179,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		780.00000	740,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		553.00000	585,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		163.00000	146,000	15.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,404.00000	1,452,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		14.00000	13,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,392.00000	2,441,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,391.00000	3,439,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,760.00000	8,711,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,760.00000	6,711,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		4.00000	4,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,764.00000	4,715,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		25.00000	26,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,785.00000	2,737,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		462.00000	490,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		222.00000	201,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,259.00000	1,306,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		19.00000	17,000	16.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,243.00000	2,291,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,241.00000	3,289,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,710.00000	8,661,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,710.00000	6,661,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		4.00000	4,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,714.00000	4,665,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		26.00000	28,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,736.00000	2,689,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		153.00000	161,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		863.00000	822,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		491.00000	521,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		201.00000	182,000	15.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,307.00000	1,354,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		17.00000	15,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,293.00000	2,341,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,291.00000	3,339,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,860.00000	8,811,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,860.00000	6,811,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,863.00000	4,814,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		23.00000	24,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,883.00000	2,835,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		131.00000	137,000	19.14	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		991.00000	948,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		408.00000	433,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		268.00000	244,000	15.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,163.00000	1,210,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		23.00000	21,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,143.00000	2,192,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,141.00000	3,189,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		145.00000	152,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		905.00000	863,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,160.00000	8,111,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,161.00000	6,112,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		8.00000	9,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,168.00000	4,120,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		43.00000	45,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,203.00000	2,156,000	23.96	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	7.70	Call		281.00000	297,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		441.00000	408,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		890.00000	932,000	15.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		50.00000	43,000	15.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,846.00000	1,894,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	5,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,841.00000	2,890,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,840.00000	3,889,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,210.00000	8,161,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,211.00000	6,162,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		8.00000	8,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,218.00000	4,169,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		41.00000	43,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,251.00000	2,204,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		266.00000	281,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		476.00000	442,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		848.00000	889,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		58.00000	50,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,797.00000	1,845,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	6,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,791.00000	2,840,000	24.03	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	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,790.00000	3,839,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,460.00000	8,411,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,460.00000	6,411,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		6.00000	6,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,466.00000	4,417,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		33.00000	34,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,493.00000	2,445,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		200.00000	211,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		660.00000	622,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		655.00000	691,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		115.00000	102,000	15.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,551.00000	1,598,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	9,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,542.00000	2,590,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,540.00000	3,589,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,660.00000	8,611,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,660.00000	6,611,000	28.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		4.00000	5,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,664.00000	4,616,000	27.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		28.00000	29,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,688.00000	2,640,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		161.00000	169,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		821.00000	780,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		522.00000	552,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		182.00000	163,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,355.00000	1,403,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		15.00000	14,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,342.00000	2,391,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,341.00000	3,389,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,810.00000	8,761,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,810.00000	6,761,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		3.00000	4,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,813.00000	4,765,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		24.00000	25,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,834.00000	2,786,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		138.00000	145,000	18.94	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		948.00000	906,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		434.00000	461,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		244.00000	222,000	15.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,211.00000	1,258,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		21.00000	19,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,193.00000	2,242,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,191.00000	3,239,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		60.00000	62,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,820.00000	1,773,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		67.00000	69,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,677.00000	1,630,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,123.00000	1,079,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		113.00000	118,000	19.71	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,258.00000	1,213,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		98.00000	102,000	20.29	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		70.00000	72,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,630.00000	1,583,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		76.00000	78,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,536.00000	1,489,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		108.00000	113,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,168.00000	1,124,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.71450	7.66660		16.72	77,145.00	10	5,645.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,284.00000	8,237,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		9.00000	10,000	30.00	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	13.95	Put		6,292.00000	6,246,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		30.00000	31,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,313.00000	4,267,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		87.00000	89,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,370.00000	2,325,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		346.00000	361,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		629.00000	597,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		852.00000	888,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		135.00000	124,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,734.00000	1,781,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		17.00000	17,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,720.00000	2,768,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	4,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,717.00000	3,765,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		214.00000	222,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,097.00000	1,058,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,334.00000	8,287,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		9.00000	9,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,342.00000	6,295,000	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		30.00000	30,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,363.00000	4,316,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		84.00000	86,000	23.75	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,417.00000	2,372,000	23.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		817.00000	852,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		150.00000	138,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,686.00000	1,733,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		19.00000	19,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,670.00000	2,718,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	4,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,667.00000	3,715,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,384.00000	8,337,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		8.00000	9,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,391.00000	6,345,000	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		29.00000	29,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,412.00000	4,365,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		81.00000	83,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,464.00000	2,419,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		318.00000	332,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		701.00000	668,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		782.00000	817,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		165.00000	153,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,638.00000	1,685,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		21.00000	21,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,620.00000	2,668,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	4,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,617.00000	3,665,000	26.29	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	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,434.00000	8,387,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		8.00000	8,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,441.00000	6,394,000	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		28.00000	29,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,461.00000	4,415,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		79.00000	81,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,512.00000	2,467,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		305.00000	318,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		738.00000	704,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		749.00000	782,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		182.00000	168,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,590.00000	1,637,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		23.00000	23,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,571.00000	2,619,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		4.00000	5,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,567.00000	3,615,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		332.00000	346,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		665.00000	632,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,484.00000	8,437,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		7.00000	8,000	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,490.00000	6,444,000	29.76	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	13/12/2010	Foreign Exchange Future	12.15	Call		27.00000	28,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,510.00000	4,464,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		77.00000	79,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,560.00000	2,515,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		293.00000	305,000	18.15	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		776.00000	741,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		717.00000	749,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		200.00000	185,000	15.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,543.00000	1,589,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		26.00000	25,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,521.00000	2,569,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	5,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,518.00000	3,565,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,534.00000	8,487,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		7.00000	7,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,540.00000	6,493,000	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		26.00000	27,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,559.00000	4,513,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		74.00000	76,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,607.00000	2,562,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		281.00000	293,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		814.00000	779,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		685.00000	717,000	16.03	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	13/12/2010	Foreign Exchange Future	7.20	Put		218.00000	203,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,496.00000	1,542,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		29.00000	28,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,471.00000	2,519,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	5,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,468.00000	3,516,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,584.00000	8,537,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		7.00000	7,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,590.00000	6,543,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		26.00000	26,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,609.00000	4,562,000	28.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		72.00000	74,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,655.00000	2,610,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		270.00000	281,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		853.00000	817,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		655.00000	685,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		238.00000	221,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,449.00000	1,494,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		32.00000	30,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,422.00000	2,470,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		5.00000	6,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,418.00000	3,466,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	25.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,784.00000	8,737,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	6,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,788.00000	6,742,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		23.00000	24,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,806.00000	4,760,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		64.00000	66,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,847.00000	2,802,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		231.00000	239,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,014.00000	975,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		544.00000	570,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		327.00000	306,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,263.00000	1,308,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		46.00000	44,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,224.00000	2,271,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		7.00000	7,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,218.00000	3,266,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	2,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,734.00000	8,687,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	6,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,739.00000	6,692,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		24.00000	24,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,757.00000	4,710,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		66.00000	68,000	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,799.00000	2,754,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		240.00000	249,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		973.00000	935,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		570.00000	597,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		303.00000	283,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,309.00000	1,354,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		42.00000	40,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,273.00000	2,321,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		6.00000	7,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,268.00000	3,316,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	2,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		206.00000	213,000	19.57	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,139.00000	1,099,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,834.00000	8,787,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	5,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,838.00000	6,791,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		22.00000	23,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,855.00000	4,809,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		63.00000	64,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,896.00000	2,850,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		222.00000	230,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,055.00000	1,016,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		519.00000	544,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		352.00000	330,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,218.00000	1,262,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		51.00000	48,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,174.00000	2,222,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		7.00000	8,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,168.00000	3,216,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	2,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		259.00000	270,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		892.00000	856,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,184.00000	8,137,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		10.00000	11,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,193.00000	6,147,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		32.00000	33,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,215.00000	4,169,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		92.00000	95,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,275.00000	2,231,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		377.00000	393,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		560.00000	529,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		925.00000	963,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		108.00000	99,000	15.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,831.00000	1,878,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	14,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,819.00000	2,867,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	3,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,817.00000	3,865,000	27.35	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	3.85	Put		0.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,234.00000	8,187,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		10.00000	10,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,243.00000	6,196,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		31.00000	32,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,264.00000	4,218,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		89.00000	92,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,322.00000	2,278,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		361.00000	377,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		594.00000	563,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		888.00000	925,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		121.00000	111,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,782.00000	1,829,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	15,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,770.00000	2,817,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		3.00000	3,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,767.00000	3,815,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,634.00000	8,587,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	7,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,639.00000	6,593,000	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		25.00000	26,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,658.00000	4,612,000	28.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		70.00000	72,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,703.00000	2,658,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		626.00000	655,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		259.00000	241,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,402.00000	1,447,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		35.00000	33,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,372.00000	2,420,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		5.00000	6,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,368.00000	3,416,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,684.00000	8,637,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		6.00000	6,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,689.00000	6,642,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		24.00000	25,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,707.00000	4,661,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		68.00000	70,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,751.00000	2,706,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		249.00000	259,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		932.00000	895,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		597.00000	626,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		280.00000	262,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,355.00000	1,401,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		38.00000	37,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,323.00000	2,370,000	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	13/12/2010	Foreign Exchange Future	5.35	Put		6.00000	6,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,318.00000	3,366,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	2,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	3,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,386.00000	7,339,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		17.00000	17,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,400.00000	5,353,000	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		47.00000	48,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,430.00000	3,384,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		150.00000	155,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,533.00000	1,491,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,617.00000	4,665,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,578.00000	1,536,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		145.00000	150,000	21.16	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		114.00000	117,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,947.00000	1,903,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		137.00000	140,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,670.00000	1,626,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		111.00000	114,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,994.00000	1,950,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		394.00000	411,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		527.00000	497,000	17.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.84130	7.79590		17.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		467.00000	457,000	17.00	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	14/03/2011	Foreign Exchange Future	8.00	Put		671.00000	616,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		447.00000	468,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		701.00000	677,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		457.00000	479,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		611.00000	588,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		0.00000	999,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		0.00000	340,000	19.00	10,200,000.00	30,000	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		0.00000	2,774,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	115,000	24.00	4,893,710.00	42,554	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.22290	11.32780		13.42	89,783.20	8	32,513.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,722.00000	10,827,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,722.00000	8,827,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,022.00000	11,127,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,022.00000	9,127,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,522.00000	10,627,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,522.00000	8,627,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,522.00000	6,627,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,523.00000	4,628,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,372.00000	10,477,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,372.00000	8,477,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,372.00000	6,477,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,373.00000	4,478,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,272.00000	10,377,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,272.00000	8,377,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		21.00000	17,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,293.00000	2,394,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		63.00000	54,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,335.00000	1,431,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		780.00000	693,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		52.00000	70,000	13.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,734.00000	1,629,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	6,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,072.00000	10,177,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,072.00000	8,177,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,122.00000	10,227,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,122.00000	8,227,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		74.00000	63,000	18.25	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,196.00000	1,290,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		254.00000	217,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		376.00000	444,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		910.00000	817,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		32.00000	44,000	12.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,882.00000	1,778,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	5,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,572.00000	10,677,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,572.00000	6,677,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,573.00000	4,678,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,772.00000	10,877,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,772.00000	8,877,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,772.00000	6,877,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,922.00000	11,027,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,922.00000	9,027,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		92.00000	79,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,014.00000	1,106,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		335.00000	285,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		257.00000	312,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,095.00000	995,000	12.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		17.00000	22,000	12.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,972.00000	11,077,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,972.00000	9,077,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		310.00000	266,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		282.00000	343,000	13.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,046.00000	949,000	12.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		18.00000	26,000	12.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,872.00000	10,977,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,872.00000	8,977,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		9.00000	7,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,881.00000	2,984,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		36.00000	31,000	21.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,908.00000	2,008,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		98.00000	84,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		970.00000	1,061,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		362.00000	305,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		234.00000	282,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,143.00000	1,041,000	12.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	18,000	12.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,822.00000	10,927,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,822.00000	6,927,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,823.00000	4,928,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,672.00000	10,777,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,672.00000	8,777,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,622.00000	10,727,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,622.00000	8,727,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,622.00000	6,727,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,623.00000	4,728,000	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,472.00000	10,577,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,472.00000	8,577,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,472.00000	6,577,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,473.00000	4,578,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		160.00000	137,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		632.00000	714,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		621.00000	542,000	13.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		93.00000	119,000	13.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,536.00000	1,432,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		8.00000	9,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,422.00000	10,527,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,422.00000	8,527,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,322.00000	10,427,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,322.00000	8,427,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		20.00000	16,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,342.00000	2,443,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		195.00000	166,000	15.16	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	11.65	Put		517.00000	593,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		739.00000	653,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		61.00000	80,000	13.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,222.00000	10,327,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,222.00000	8,327,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,722.00000	6,827,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,722.00000	5,827,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,723.00000	4,828,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		3.00000	2,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,725.00000	3,829,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		23.00000	19,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,245.00000	2,346,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		66.00000	57,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,288.00000	1,384,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		222.00000	190,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		444.00000	517,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		822.00000	733,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		44.00000	60,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,783.00000	1,679,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	6,000	16.11	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	14.25	Call		8.00000	7,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,930.00000	3,034,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,272.00000	7,377,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,273.00000	5,378,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,273.00000	4,378,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		110.00000	94,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		882.00000	971,000	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		419.00000	356,000	13.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		191.00000	233,000	13.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	30.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,172.00000	7,277,000	30.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		43.00000	37,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,715.00000	1,814,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		124.00000	106,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		796.00000	883,000	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		481.00000	413,000	13.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		153.00000	190,000	13.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,339.00000	1,235,000	13.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	12,000	13.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,872.00000	6,977,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,872.00000	5,977,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,873.00000	4,978,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		2.00000	2,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,874.00000	3,979,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		18.00000	15,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,390.00000	2,492,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		57.00000	49,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,429.00000	1,526,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		182.00000	156,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		554.00000	633,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		698.00000	615,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		70.00000	92,000	13.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,635.00000	1,531,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		7.00000	8,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		150.00000	128,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		672.00000	755,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		584.00000	508,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		106.00000	135,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,486.00000	1,383,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	10,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,322.00000	6,427,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,323.00000	5,428,000	26.24	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	13.15	Call		37.00000	33,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,859.00000	1,960,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		104.00000	89,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		926.00000	1,016,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,192.00000	1,089,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	16,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,222.00000	7,327,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,223.00000	5,328,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,223.00000	4,328,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		11.00000	9,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,733.00000	2,836,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		41.00000	35,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,763.00000	1,862,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		117.00000	100,000	16.71	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		839.00000	927,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		449.00000	384,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		171.00000	211,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,290.00000	1,187,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		12.00000	14,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,122.00000	7,227,000	30.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	28.07	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	17.45	Put		6,122.00000	6,227,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,123.00000	5,228,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	1,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,124.00000	4,228,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		44.00000	39,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,666.00000	1,766,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		132.00000	113,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		754.00000	840,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		514.00000	443,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		136.00000	170,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,388.00000	1,284,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	11,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		47.00000	41,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,619.00000	1,718,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		141.00000	121,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		713.00000	798,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,437.00000	1,333,000	14.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	10,000	14.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	30.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,922.00000	7,027,000	30.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,922.00000	6,027,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,923.00000	5,028,000	25.39	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	15.25	Call		2.00000	2,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,924.00000	4,029,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		54.00000	47,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,476.00000	1,574,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		171.00000	146,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		593.00000	673,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		659.00000	578,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		81.00000	105,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,585.00000	1,481,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	8,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		17.00000	14,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,439.00000	2,541,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,672.00000	6,777,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,672.00000	5,777,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,673.00000	4,778,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		3.00000	2,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,675.00000	3,779,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		26.00000	22,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,148.00000	2,249,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,422.00000	6,527,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	0,000	26.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,423.00000	5,527,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,423.00000	4,528,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	3,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,426.00000	3,530,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		34.00000	29,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,956.00000	2,056,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,222.00000	6,327,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		290.00000	248,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		312.00000	375,000	14.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,000.00000	904,000	12.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		22.00000	31,000	12.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,982.00000	1,877,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	4,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,072.00000	6,177,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,073.00000	5,178,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		7.00000	5,000	22.35	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,079.00000	3,182,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		271.00000	232,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		343.00000	409,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		955.00000	860,000	12.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		27.00000	37,000	12.88	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	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,173.00000	5,278,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,173.00000	4,278,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		6.00000	5,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,178.00000	3,282,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		25.00000	20,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,197.00000	2,297,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		70.00000	60,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,242.00000	1,337,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		237.00000	203,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		409.00000	480,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		866.00000	775,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		38.00000	52,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,833.00000	1,728,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	5,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,572.00000	8,677,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,072.00000	7,177,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,572.00000	5,677,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	1,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,074.00000	4,178,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		14.00000	11,000	21.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,586.00000	2,688,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		78.00000	67,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,150.00000	1,244,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		548.00000	475,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		120.00000	152,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,932.00000	1,828,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	5,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,428.00000	3,323,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		12.00000	10,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,684.00000	2,787,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,822.00000	8,927,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,322.00000	7,427,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,822.00000	5,927,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,323.00000	4,428,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	8,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,831.00000	2,935,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		60.00000	52,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,382.00000	1,479,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		389.00000	330,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		211.00000	257,000	13.39	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	9.65	Call		1,684.00000	1,580,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	7,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,178.00000	3,073,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,272.00000	9,377,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,772.00000	7,877,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,272.00000	6,377,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,773.00000	4,878,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	4,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,277.00000	3,381,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		39.00000	34,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,811.00000	1,911,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		208.00000	177,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		480.00000	554,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,241.00000	1,138,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	15,000	13.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,729.00000	2,624,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,972.00000	7,077,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,972.00000	6,077,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,973.00000	5,078,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	1,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,974.00000	4,078,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		8.00000	6,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,980.00000	3,083,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		16.00000	13,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,488.00000	2,590,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		33.00000	27,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,005.00000	2,104,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		51.00000	44,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,523.00000	1,621,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		87.00000	75,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,059.00000	1,152,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		10.00000	8,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,782.00000	2,885,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,022.00000	7,127,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,022.00000	6,127,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,023.00000	5,128,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	1,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,024.00000	4,128,000	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		15.00000	12,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,537.00000	2,639,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		31.00000	25,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,053.00000	2,152,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		49.00000	42,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,571.00000	1,669,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		82.00000	71,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,104.00000	1,198,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		13.00000	10,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,635.00000	2,737,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.20	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,172.00000	6,277,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		28.00000	23,000	21.35	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,100.00000	2,200,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		7.00000	6,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,029.00000	3,133,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,472.00000	9,577,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	31.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,472.00000	7,577,000	31.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	0,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,473.00000	5,577,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	3,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,476.00000	3,580,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,529.00000	2,425,000	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	2,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,372.00000	9,477,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,372.00000	7,477,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,373.00000	5,477,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	3,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,376.00000	3,480,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,629.00000	2,524,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,422.00000	9,527,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,422.00000	7,527,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,579.00000	2,475,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	2,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,672.00000	9,777,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,672.00000	7,777,000	32.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,330.00000	2,225,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	2,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,772.00000	9,877,000	32.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,772.00000	5,877,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		2.00000	2,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,774.00000	3,879,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,230.00000	2,126,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	3,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,722.00000	9,827,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,722.00000	7,827,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,280.00000	2,176,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	3,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,822.00000	9,927,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,822.00000	7,927,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		2.00000	2,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,824.00000	3,929,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,181.00000	2,076,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	3,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,972.00000	10,077,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,972.00000	8,077,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,032.00000	1,927,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	4,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,022.00000	10,127,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,022.00000	8,127,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,922.00000	10,027,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,922.00000	8,027,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,081.00000	1,977,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	4,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,222.00000	9,327,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	4,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,227.00000	3,331,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,779.00000	2,674,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,131.00000	2,026,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,128.00000	3,024,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,278.00000	3,173,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,078.00000	2,974,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	22.39	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	20.85	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,522.00000	9,627,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,522.00000	7,627,000	31.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	0,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,523.00000	5,627,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		3.00000	3,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,525.00000	3,630,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,480.00000	2,375,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,322.00000	9,427,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		5.00000	4,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,327.00000	3,431,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,679.00000	2,574,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	1,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,979.00000	2,874,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,072.00000	9,177,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,929.00000	2,824,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,572.00000	9,677,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	31.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,572.00000	7,677,000	31.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		3.00000	3,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,575.00000	3,680,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,430.00000	2,325,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,172.00000	10,277,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,172.00000	8,277,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,622.00000	9,727,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,622.00000	7,727,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,622.00000	5,727,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		3.00000	2,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,625.00000	3,729,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,380.00000	2,275,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,872.00000	9,977,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,872.00000	7,977,000	32.68	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.40820	11.51690		14.75	125,490.20	11	2,524.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		185.00000	183,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,398.00000	1,505,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		200.00000	174,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,463.00000	1,546,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		191.00000	189,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,374.00000	1,481,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		181.00000	180,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,414.00000	1,522,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.59350	11.70540		15.55	81,154.50	7	7.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.51	Call		741.00000	677,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.51	Put		542.00000	590,000	16.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08240	0.08200		23.28	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		412.00000	421,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		212.00000	181,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		124.00000	119,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		924.00000	879,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,213.00000	1,248,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		13.00000	8,000	18.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08390	0.08350		23.89	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		518.00000	539,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		458.00000	439,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.08460	10.12850		11.93	27,490,619.60	2,726	26,663.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		10.00000	8,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,982.00000	2,023,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		14.00000	10,000	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,786.00000	1,825,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		12.00000	9,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,884.00000	1,924,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,172.00000	9,215,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,172.00000	7,215,000	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,172.00000	5,215,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	20.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,173.00000	3,216,000	20.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		32.00000	26,000	15.83	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,204.00000	1,241,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		179.00000	157,000	12.58	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		351.00000	372,000	12.58	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		850.00000	808,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		22.00000	23,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,830.00000	1,786,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	1,000	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,829.00000	2,785,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,472.00000	9,515,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,472.00000	7,515,000	31.83	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	15.60	Call		0.00000	0,000	26.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,472.00000	5,515,000	26.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,473.00000	3,516,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		20.00000	16,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,492.00000	1,531,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		105.00000	89,000	13.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		577.00000	604,000	13.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		590.00000	551,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		62.00000	66,000	12.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,532.00000	1,488,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	3,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,529.00000	2,485,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,572.00000	9,615,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,572.00000	7,615,000	32.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,572.00000	5,615,000	26.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,573.00000	3,616,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		18.00000	14,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,590.00000	1,629,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		88.00000	74,000	13.88	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	14/06/2010	Foreign Exchange Future	10.70	Put		660.00000	689,000	13.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		511.00000	474,000	12.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		83.00000	89,000	12.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,433.00000	1,389,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	4,000	14.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,429.00000	2,385,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,222.00000	9,265,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,222.00000	7,265,000	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,222.00000	5,265,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,223.00000	3,266,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		30.00000	24,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,252.00000	1,289,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		164.00000	143,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		386.00000	408,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		805.00000	763,000	12.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		27.00000	28,000	12.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,780.00000	1,737,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,779.00000	2,735,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,272.00000	9,315,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,272.00000	7,315,000	31.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	25.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,272.00000	5,315,000	25.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,273.00000	3,316,000	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		28.00000	22,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,300.00000	1,337,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		150.00000	130,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		422.00000	445,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		760.00000	718,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		32.00000	33,000	12.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,731.00000	1,687,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	2,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,729.00000	2,685,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,422.00000	9,465,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,422.00000	7,465,000	31.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,422.00000	5,465,000	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	21.08	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	13.55	Put		3,423.00000	3,466,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		22.00000	17,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,444.00000	1,482,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		115.00000	98,000	13.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		537.00000	563,000	13.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		631.00000	591,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		53.00000	56,000	12.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,581.00000	1,538,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	3,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,579.00000	2,535,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,322.00000	9,365,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,322.00000	7,365,000	31.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,322.00000	5,365,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,323.00000	3,366,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		26.00000	20,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,348.00000	1,385,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		137.00000	118,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		459.00000	483,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		716.00000	675,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		38.00000	40,000	12.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,681.00000	1,637,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	2,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,679.00000	2,635,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,372.00000	9,415,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,372.00000	7,415,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,372.00000	5,415,000	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,373.00000	3,416,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		24.00000	19,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,396.00000	1,434,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		125.00000	108,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		497.00000	523,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		673.00000	632,000	12.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		45.00000	47,000	12.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,631.00000	1,587,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	2,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,629.00000	2,585,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,722.00000	9,765,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,722.00000	7,765,000	32.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,722.00000	5,765,000	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,723.00000	3,765,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		14.00000	11,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,736.00000	1,776,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		68.00000	56,000	14.37	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		790.00000	821,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		404.00000	369,000	12.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		126.00000	134,000	12.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,284.00000	1,240,000	13.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	5,000	13.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,279.00000	2,235,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,672.00000	9,715,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,672.00000	7,715,000	32.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,672.00000	5,715,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,673.00000	3,716,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		15.00000	12,000	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,687.00000	1,727,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		74.00000	62,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		746.00000	777,000	14.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		438.00000	403,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		110.00000	118,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,333.00000	1,290,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	5,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,329.00000	2,285,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,772.00000	9,815,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,772.00000	7,815,000	32.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,772.00000	5,815,000	27.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,773.00000	3,815,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		62.00000	51,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		834.00000	866,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		370.00000	337,000	12.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		142.00000	152,000	12.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,235.00000	1,191,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	6,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,229.00000	2,185,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.12	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	19.95	Put		9,822.00000	9,865,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,822.00000	7,865,000	32.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,822.00000	5,865,000	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,823.00000	3,865,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		13.00000	10,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,835.00000	1,875,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		57.00000	47,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		879.00000	912,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		339.00000	307,000	11.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		161.00000	172,000	11.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,185.00000	1,142,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	7,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,179.00000	2,135,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,622.00000	9,665,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,622.00000	7,665,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,622.00000	5,665,000	26.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,623.00000	3,666,000	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		17.00000	13,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,639.00000	1,678,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		80.00000	68,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		702.00000	733,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		474.00000	437,000	12.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		96.00000	102,000	12.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,383.00000	1,339,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	4,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,379.00000	2,335,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,872.00000	9,915,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,872.00000	7,915,000	32.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,872.00000	5,915,000	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,872.00000	3,915,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		52.00000	43,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		924.00000	958,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		309.00000	279,000	11.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		181.00000	194,000	11.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,136.00000	1,093,000	12.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	8,000	12.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,129.00000	2,085,000	17.62	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	8.00	Put		1.00000	0,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,022.00000	10,065,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,022.00000	8,065,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,022.00000	6,065,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	22.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,022.00000	4,065,000	22.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		10.00000	7,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,032.00000	2,072,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		41.00000	33,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,063.00000	1,098,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		233.00000	207,000	12.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		255.00000	272,000	12.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		991.00000	947,000	12.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	12,000	12.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,980.00000	1,936,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	1,000	17.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.25400	10.30030		13.17	646,002.00	63	2,738.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		117.00000	103,000	17.66	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,482.00000	1,514,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.42190	10.47020		13.71	104,219.00	10	1,950.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,731.00000	9,778,000	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		4.00000	3,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,734.00000	7,781,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		26.00000	21,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,756.00000	5,799,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		67.00000	57,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,797.00000	3,835,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		175.00000	154,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,905.00000	1,932,000	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		315.00000	279,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,045.00000	1,057,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		650.00000	594,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		380.00000	372,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,346.00000	1,291,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		76.00000	69,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,287.00000	2,237,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	15,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		190.00000	166,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,770.00000	1,794,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		1.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,781.00000	9,828,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		4.00000	3,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,784.00000	7,831,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		26.00000	20,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,806.00000	5,848,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		65.00000	56,000	22.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,845.00000	3,884,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		171.00000	150,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,951.00000	1,978,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		305.00000	269,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,085.00000	1,097,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		624.00000	569,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		404.00000	397,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,303.00000	1,247,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		83.00000	75,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,237.00000	2,188,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	16,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,480.00000	10,528,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		2.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,482.00000	8,529,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		15.00000	11,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,495.00000	6,539,000	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		47.00000	39,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,527.00000	4,567,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		118.00000	102,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,598.00000	2,630,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		200.00000	176,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,680.00000	1,704,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		373.00000	331,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		853.00000	859,000	15.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		789.00000	732,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		269.00000	260,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,571.00000	1,519,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		51.00000	47,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,380.00000	10,428,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,382.00000	8,430,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		16.00000	12,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,396.00000	6,440,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		49.00000	41,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,429.00000	4,469,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		124.00000	108,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,504.00000	2,536,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		212.00000	186,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,592.00000	1,614,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		399.00000	356,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		779.00000	784,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		850.00000	794,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		230.00000	222,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,663.00000	1,612,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	40,000	13.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,531.00000	9,579,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		5.00000	4,000	24.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,535.00000	7,582,000	24.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		29.00000	23,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,559.00000	5,601,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		72.00000	62,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,602.00000	3,640,000	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		195.00000	171,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,725.00000	1,749,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		360.00000	320,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		890.00000	898,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		759.00000	703,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		289.00000	281,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,525.00000	1,473,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		55.00000	51,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,484.00000	2,434,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	12,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,631.00000	9,679,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		4.00000	3,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,634.00000	7,681,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		27.00000	22,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,657.00000	5,700,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		69.00000	60,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,699.00000	3,738,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		185.00000	162,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,815.00000	1,840,000	18.33	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	11.10	Call		337.00000	298,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		967.00000	976,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		703.00000	647,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		333.00000	325,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,435.00000	1,381,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		65.00000	59,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,385.00000	2,336,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	14,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		1.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,931.00000	9,978,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		3.00000	2,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,933.00000	7,980,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		24.00000	19,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,954.00000	5,997,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		62.00000	53,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,992.00000	4,031,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		158.00000	139,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,088.00000	2,117,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		277.00000	244,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,207.00000	1,222,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		554.00000	500,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		484.00000	478,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,174.00000	1,116,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		104.00000	94,000	12.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,090.00000	2,041,000	14.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,080.00000	10,128,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		3.00000	2,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,083.00000	8,130,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		21.00000	16,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,101.00000	6,144,000	25.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		57.00000	49,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,137.00000	4,177,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		146.00000	127,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,226.00000	2,255,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		253.00000	222,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,333.00000	1,350,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		494.00000	445,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		574.00000	573,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,056.00000	1,001,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		136.00000	129,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,945.00000	1,896,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		25.00000	24,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,381.00000	9,429,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		6.00000	4,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,386.00000	7,432,000	24.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		30.00000	24,000	24.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,410.00000	5,452,000	24.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		77.00000	66,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,457.00000	3,494,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,632.00000	2,582,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	10,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,431.00000	9,479,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		5.00000	4,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,435.00000	7,482,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		30.00000	24,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,460.00000	5,502,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		75.00000	65,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,505.00000	3,543,000	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		206.00000	181,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,636.00000	1,659,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		386.00000	343,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		816.00000	821,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		819.00000	763,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		249.00000	241,000	13.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,617.00000	1,565,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	43,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,583.00000	2,533,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	11,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,481.00000	9,529,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		5.00000	4,000	24.11	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	17.95	Put		7,485.00000	7,532,000	24.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		29.00000	23,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,509.00000	5,551,000	24.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		74.00000	63,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,554.00000	3,591,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,533.00000	2,484,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	12,000	16.06	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			338.15000	337.47700			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			311.42800	310.93600			0.00	0	1,142.00
ALBI	On	05/08/2010	Index Future			311.53000	311.03900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.76050	6.76160		11.50	0.00	0	9,588.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,838.00000	7,840,000	40.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.65	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,838.00000	5,840,000	36.65	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	28.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,838.00000	3,840,000	28.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	19.77	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,840.00000	1,842,000	19.77	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		253.00000	250,000	12.08	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		91.00000	90,000	12.08	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,163.00000	1,162,000	16.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	2,000	16.28	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	4.60	Call		2,162.00000	2,161,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	1,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,162.00000	3,161,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	1,000	24.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,162.00000	4,161,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,788.00000	7,790,000	40.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	36.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,788.00000	5,790,000	36.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,788.00000	3,790,000	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		2.00000	2,000	19.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,790.00000	1,792,000	19.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		288.00000	286,000	12.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		76.00000	76,000	12.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,213.00000	1,212,000	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	2,000	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,212.00000	2,211,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	1,000	22.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,212.00000	3,211,000	24.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	1,000	24.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,212.00000	4,211,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,738.00000	7,740,000	40.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	36.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,738.00000	5,740,000	36.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,738.00000	3,740,000	27.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		2.00000	2,000	19.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,740.00000	1,742,000	19.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		326.00000	324,000	12.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		64.00000	64,000	12.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,263.00000	1,261,000	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		1.00000	1,000	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,262.00000	2,261,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,262.00000	3,261,000	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	1,000	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,262.00000	4,261,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		188.00000	185,000	11.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		126.00000	125,000	11.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,088.00000	8,090,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	37.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,088.00000	6,090,000	37.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	29.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,088.00000	4,090,000	29.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	20.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,089.00000	2,091,000	20.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		120.00000	118,000	11.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		208.00000	208,000	11.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		916.00000	915,000	15.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		4.00000	5,000	15.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,912.00000	1,911,000	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,912.00000	2,911,000	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	1,000	25.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,912.00000	3,911,000	17.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	1,000	17.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,988.00000	7,990,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	37.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,988.00000	5,990,000	37.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	28.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,988.00000	3,990,000	28.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,989.00000	1,991,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		159.00000	157,000	11.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		147.00000	147,000	11.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,014.00000	1,013,000	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	3,000	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,012.00000	2,011,000	21.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	1,000	21.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,012.00000	3,011,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	1,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,012.00000	4,011,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,138.00000	8,140,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	37.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,138.00000	6,140,000	37.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	29.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,138.00000	4,140,000	29.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,139.00000	2,141,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		104.00000	102,000	12.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		242.00000	242,000	12.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		867.00000	866,000	14.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		5.00000	6,000	14.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,862.00000	1,861,000	20.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	1,000	20.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,862.00000	2,861,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,862.00000	3,861,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	1,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,038.00000	8,040,000	40.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	37.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,038.00000	6,040,000	37.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,038.00000	4,040,000	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	20.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,039.00000	2,041,000	20.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		138.00000	136,000	11.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		176.00000	176,000	11.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		965.00000	964,000	15.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		3.00000	4,000	15.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,962.00000	1,961,000	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	1,000	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,962.00000	2,961,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	1,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,962.00000	3,961,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	1,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,888.00000	7,890,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	36.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,888.00000	5,890,000	36.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	28.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,888.00000	3,890,000	28.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,889.00000	1,891,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		219.00000	217,000	11.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		107.00000	107,000	11.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,113.00000	1,112,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	2,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,112.00000	2,111,000	21.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	1,000	21.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,112.00000	3,111,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	1,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,112.00000	4,111,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,388.00000	8,390,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	37.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,388.00000	6,390,000	37.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,388.00000	4,390,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,389.00000	2,391,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		50.00000	48,000	13.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		438.00000	438,000	13.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		628.00000	626,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		16.00000	16,000	13.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,612.00000	1,611,000	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	1,000	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,612.00000	2,611,000	24.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	24.10	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	3.15	Call		3,612.00000	3,611,000	20.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	1,000	20.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,338.00000	8,340,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	37.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,338.00000	6,340,000	37.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	30.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,338.00000	4,340,000	30.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,339.00000	2,341,000	21.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		58.00000	56,000	13.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		396.00000	396,000	13.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		675.00000	673,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		13.00000	13,000	14.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,662.00000	1,661,000	19.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	1,000	19.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,662.00000	2,661,000	24.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	24.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,662.00000	3,661,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	1,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,238.00000	8,240,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,238.00000	6,240,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	29.96	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	11.00	Put		4,238.00000	4,240,000	29.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	21.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,239.00000	2,241,000	21.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		78.00000	76,000	12.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		316.00000	316,000	12.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		770.00000	769,000	14.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	14.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,762.00000	1,761,000	19.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	19.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,762.00000	2,761,000	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,762.00000	3,761,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	1,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,188.00000	8,190,000	40.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,188.00000	6,190,000	37.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,188.00000	4,190,000	29.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,189.00000	2,191,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		90.00000	88,000	12.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		278.00000	278,000	12.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		818.00000	817,000	14.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		6.00000	7,000	14.62	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	4.95	Call		1,812.00000	1,811,000	20.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	1,000	20.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,812.00000	2,811,000	25.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	1,000	25.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,812.00000	3,811,000	18.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	1,000	18.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,438.00000	8,440,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,438.00000	6,440,000	38.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,438.00000	4,440,000	30.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,439.00000	2,441,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		43.00000	42,000	13.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		481.00000	482,000	13.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		582.00000	580,000	13.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		20.00000	20,000	13.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,562.00000	1,561,000	18.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	1,000	18.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,562.00000	2,561,000	23.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	23.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,562.00000	3,561,000	20.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	1,000	20.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,288.00000	8,290,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,288.00000	6,290,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	30.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,288.00000	4,290,000	30.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	21.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,289.00000	2,291,000	21.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		67.00000	65,000	12.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		355.00000	355,000	12.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		722.00000	721,000	14.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		10.00000	11,000	14.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,712.00000	1,711,000	19.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	1,000	19.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,712.00000	2,711,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	24.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,712.00000	3,711,000	19.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	1,000	19.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,488.00000	8,490,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,488.00000	6,490,000	38.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	31.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,488.00000	4,490,000	31.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		1.00000	1,000	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,489.00000	2,491,000	22.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		37.00000	36,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		525.00000	526,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		536.00000	535,000	13.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	25,000	13.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,512.00000	1,511,000	18.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	18.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,512.00000	2,511,000	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,512.00000	3,511,000	21.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	21.37	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.80300	6.80520		13.16	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		214.00000	212,000	13.64	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		316.00000	316,000	13.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.83930	6.84250		14.06	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.83	Call		334.00000	331,000	14.03	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.83	Put		326.00000	326,000	14.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.59570	7.51540		13.18	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		316.00000	374,000	13.12	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		101.00000	78,000	13.12	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		283.00000	338,000	13.13	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		118.00000	92,000	13.13	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		350.00000	410,000	13.10	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		85.00000	64,000	13.10	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			8.01000	7.89710		14.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.33	Call		651.00000	741,000	13.09	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.33	Put		85.00000	62,000	13.09	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			135.92600	135.83600			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			312.86300	312.36200		6.80	3,128,630.00	1	323.00
GOVI	On 06/05/2010	GOVI	309.80	Call		45,416.00000	48,360,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		19,796.00000	17,730,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			318.56800	318.05900		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		64,623.00000	67,454,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		40,033.00000	37,774,000	6.57	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			362.09000	361.82800			0.00	0	433.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.02500	7.02500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.97500	6.98500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.97500	6.99500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.99500	7.01500			0.00	1,000	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.01500	7.03500			0.00	1,000	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.01500	7.02500			0.00	1,000	1,000.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12500	7.15500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.32000	7.34000			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.56000	7.55000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.91000	7.91000			0.00	500	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.22000	8.22000			0.00	0	7,500.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			8.25000	8.28000			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

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

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	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			303.23700	302.78800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.35600	7.34600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		278.00000	268,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		80.00000	83,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		467.00000	456,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		205.00000	207,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		235.00000	226,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		101.00000	105,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.18600	8.20700		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,684.00000	1,757,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		273.00000	244,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		0.00000	392,000	4.21	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		0.00000	1,300,000	4.21	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	256,000	4.19	2,560.00	10	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		0.00000	1,656,000	4.19	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.24100	8.26400		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,743.00000	2,820,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		518.00000	488,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,940.00000	2,004,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		853.00000	810,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,649.00000	3,736,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		299.00000	280,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,351.00000	1,293,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,286.00000	1,335,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.27300	8.29700		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,415.00000	2,473,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,521.00000	1,473,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,541.00000	2,601,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,429.00000	1,382,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,293.00000	2,349,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,619.00000	1,569,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.94800	8.97900		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,665.00000	1,807,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,468.00000	1,319,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.99200	9.02400		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,940.00000	4,119,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,878.00000	1,761,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	05/08/2010	Bond Future	8.75	Call		1,685.00000	1,787,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,263.00000	4,068,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,153.00000	7,392,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		726.00000	669,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,949.00000	9,208,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		437.00000	399,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.02200	9.05500		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,965.00000	5,136,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,203.00000	3,071,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,215.00000	5,391,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,008.00000	2,881,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,359.00000	4,526,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,045.00000	2,909,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.19500	8.20600		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,334.00000	1,362,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		217.00000	203,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.24400	8.25600		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,917.00000	2,951,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		251.00000	241,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.26200	8.27400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,754.00000	1,776,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		975.00000	955,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,856.00000	1,879,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		905.00000	887,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		1,655.00000	1,676,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,047.00000	1,027,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.67300	8.69400		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,911.00000	1,989,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		316.00000	283,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.72600	8.74800		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,146.00000	3,226,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		618.00000	585,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.76200	8.78500		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,493.00000	3,566,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,211.00000	1,170,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,652.00000	3,728,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,129.00000	1,090,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,337.00000	3,408,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,297.00000	1,254,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.74300	8.76400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,789.00000	1,869,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		436.00000	395,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,189.00000	4,303,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		50.00000	43,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		1,922.00000	1,826,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		379.00000	404,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.79600	8.81800		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,199.00000	3,284,000	7.41	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	05/08/2010	Bond Future	9.25	Put		797.00000	758,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.82900	8.85200		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,699.00000	3,777,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,532.00000	1,482,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,869.00000	3,949,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,434.00000	1,387,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,533.00000	3,609,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,634.00000	1,583,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.23400	8.24500		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,613.00000	1,641,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		74.00000	68,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.30000	8.31300		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,182.00000	2,210,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		223.00000	213,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.32200	8.33500		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,503.00000	1,520,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,057.00000	1,039,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,578.00000	1,596,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		998.00000	981,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,430.00000	1,446,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,119.00000	1,100,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.84300	8.88400		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,417.00000	2,612,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		269.00000	219,000	7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future			8.89600	8.93900		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,865.00000	4,054,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		663.00000	600,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.92800	8.97300		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,456.00000	3,610,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,885.00000	1,780,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,621.00000	3,780,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,770.00000	1,670,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,295.00000	3,445,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,005.00000	1,896,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.90900	8.95100		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,202.00000	2,395,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		384.00000	318,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.95800	9.00100		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,727.00000	3,917,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		770.00000	699,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.99200	9.03600		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,374.00000	3,525,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,108.00000	1,996,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,539.00000	3,695,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,981.00000	1,874,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,946.00000	3,095,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,974.00000	1,860,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.90000	8.92100		13.00	0.00	0	1,798.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	06/05/2010	Bond Future	8.50	Call		256.00000	275,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,669.00000	3,523,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.93300	8.95400		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,611.00000	1,670,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,222.00000	3,118,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95500	8.97600		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,356.00000	3,436,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,171.00000	3,089,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,546.00000	3,629,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,979.00000	2,899,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,172.00000	3,249,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,373.00000	3,288,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			309.03500	308.54400			0.00	0	100.00

Total for Derivatives : **108,702,937.90** **87,185** **742,681.00**

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	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.33500	7.32500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.14500	8.16500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.92000	8.95000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.16000	8.17000			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	15/09/2017	Spot Bond			8.64000	8.66000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.70500	8.72500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.18000	8.20000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.80500	8.85000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.88000	8.92000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.87500	8.89500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										108,702,937.90	87,185	742,681.00