



Daily MTM Report

Daily summary for: 27/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.68190	7.71180		19.15	58,489,986.60	7,614	235,199.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		12.00000	9,000	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		700.00000	727,000	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,438.00000	8,468,000	58.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	53.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,438.00000	6,468,000	53.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,562.00000	3,532,000	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,488.00000	8,518,000	58.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	53.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,488.00000	6,518,000	53.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,512.00000	3,482,000	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	58.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,588.00000	8,618,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,888.00000	8,918,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,088.00000	9,118,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,088.00000	7,118,000	55.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,088.00000	3,118,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,038.00000	9,068,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,038.00000	7,068,000	55.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,038.00000	3,068,000	40.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,962.00000	1,932,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,962.00000	2,932,000	36.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	36.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,988.00000	9,018,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,988.00000	7,018,000	55.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,788.00000	8,818,000	58.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,838.00000	8,868,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,738.00000	8,768,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,738.00000	6,768,000	54.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		313.00000	284,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		51.00000	52,000	20.65	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,262.00000	1,232,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,262.00000	2,232,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,262.00000	3,232,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,638.00000	8,668,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	54.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,638.00000	6,668,000	54.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,362.00000	1,332,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,362.00000	2,332,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,362.00000	3,332,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	58.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,538.00000	8,568,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		483.00000	453,000	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		21.00000	21,000	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,462.00000	1,432,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,462.00000	3,432,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	54.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,588.00000	6,618,000	54.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,088.00000	5,118,000	50.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		18.00000	13,000	23.48	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		606.00000	631,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		438.00000	408,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		26.00000	26,000	21.56	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,412.00000	1,382,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,412.00000	2,382,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,412.00000	3,382,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		10.00000	7,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		748.00000	775,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4.00000	2,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,042.00000	1,070,000	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,888.00000	6,918,000	54.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,838.00000	6,868,000	54.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,838.00000	3,868,000	45.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,788.00000	6,818,000	54.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	3,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		992.00000	1,021,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,013.00000	983,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,012.00000	1,982,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,012.00000	2,982,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		9.00000	6,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		797.00000	824,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		274.00000	247,000	20.35	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		62.00000	65,000	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,212.00000	2,182,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,212.00000	3,182,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,338.00000	5,368,000	50.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	47.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,338.00000	4,368,000	47.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,338.00000	3,368,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		7.00000	5,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		845.00000	873,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		238.00000	211,000	20.05	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		76.00000	79,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,162.00000	1,132,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,162.00000	2,132,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,162.00000	3,132,000	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,388.00000	5,418,000	50.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	48.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,388.00000	4,418,000	48.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,388.00000	3,418,000	42.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		6.00000	4,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		894.00000	922,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,112.00000	1,082,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	25.40	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	5.60	Call		2,112.00000	2,082,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,112.00000	3,082,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	50.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,438.00000	5,468,000	50.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,438.00000	3,468,000	43.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		5.00000	3,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		943.00000	971,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,063.00000	1,033,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,062.00000	2,032,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,062.00000	3,032,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,588.00000	5,618,000	51.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,588.00000	4,618,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	44.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,588.00000	3,618,000	44.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	2,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,091.00000	1,120,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		104.00000	85,000	19.87	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		192.00000	203,000	19.87	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		914.00000	884,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		2.00000	2,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,912.00000	1,882,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,912.00000	2,882,000	36.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		88.00000	71,000	20.23	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		226.00000	239,000	20.23	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		864.00000	834,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		2.00000	2,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,862.00000	1,832,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,862.00000	2,832,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	51.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,688.00000	5,718,000	51.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,688.00000	3,718,000	44.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,190.00000	1,219,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		74.00000	59,000	20.59	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		262.00000	277,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		815.00000	785,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		3.00000	3,000	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	14/06/2010	Foreign Exchange Future	5.90	Call		1,812.00000	1,782,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,812.00000	2,782,000	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,788.00000	5,818,000	51.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	45.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,788.00000	3,818,000	45.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	52.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,988.00000	6,018,000	52.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,988.00000	5,018,000	49.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	46.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,988.00000	4,018,000	46.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,988.00000	3,018,000	40.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	52.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,938.00000	5,968,000	52.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,938.00000	4,968,000	49.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	46.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,938.00000	3,968,000	46.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		575.00000	544,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		13.00000	12,000	22.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,562.00000	1,532,000	26.47	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	6.15	Put		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,562.00000	2,532,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	52.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,888.00000	5,918,000	52.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,888.00000	3,918,000	46.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,888.00000	2,918,000	39.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,389.00000	1,419,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		37.00000	27,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		425.00000	445,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		622.00000	591,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		10.00000	9,000	22.76	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,612.00000	1,582,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,612.00000	2,582,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	51.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,738.00000	5,768,000	51.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	45.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,738.00000	3,768,000	45.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		62.00000	49,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		300.00000	317,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		766.00000	736,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		4.00000	4,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,762.00000	1,732,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,762.00000	2,732,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	51.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,638.00000	5,668,000	51.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	48.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,638.00000	4,668,000	48.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,638.00000	3,668,000	44.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,240.00000	1,269,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	2,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,141.00000	1,170,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,288.00000	5,318,000	50.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	47.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,288.00000	4,318,000	47.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	1,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,290.00000	1,319,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		718.00000	687,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		6.00000	5,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,712.00000	1,682,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	51.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,488.00000	5,518,000	51.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,488.00000	3,518,000	43.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	29.97	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,489.00000	1,519,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		528.00000	498,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		16.00000	16,000	22.16	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,512.00000	1,482,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,512.00000	2,482,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,138.00000	4,168,000	47.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	0,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,539.00000	1,568,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,339.00000	1,369,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		395.00000	365,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		33.00000	33,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	57.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,788.00000	7,818,000	57.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	53.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,288.00000	6,318,000	53.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,788.00000	4,818,000	49.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,288.00000	3,318,000	42.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,212.00000	1,182,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,712.00000	2,682,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,212.00000	4,182,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,038.00000	8,068,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	54.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,538.00000	6,568,000	54.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,538.00000	3,568,000	43.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		21.00000	15,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		559.00000	583,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		963.00000	933,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,462.00000	2,432,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,962.00000	3,932,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	0,000	30.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,589.00000	1,618,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		204.00000	179,000	19.75	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		92.00000	97,000	19.75	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	48.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,538.00000	4,568,000	48.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	47.50	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,188.00000	4,218,000	47.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	29.61	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,439.00000	1,469,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,639.00000	1,668,000	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		173.00000	149,000	19.45	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		111.00000	117,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	48.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,488.00000	4,518,000	48.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,888.00000	1,918,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,788.00000	1,818,000	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		144.00000	122,000	19.15	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		132.00000	140,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,938.00000	1,968,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,838.00000	1,868,000	32.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,738.00000	1,768,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		123.00000	102,000	19.51	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		161.00000	170,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,838.00000	4,868,000	49.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		31.00000	23,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		469.00000	491,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	49.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,038.00000	5,068,000	49.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	39.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,938.00000	2,968,000	39.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,838.00000	2,868,000	39.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	38.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,738.00000	2,768,000	38.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		15.00000	10,000	23.84	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		653.00000	678,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,888.00000	4,918,000	49.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,788.00000	2,818,000	38.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,688.00000	2,718,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		26.00000	19,000	22.76	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		514.00000	537,000	22.76	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	49.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,738.00000	4,768,000	49.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,638.00000	2,668,000	37.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,538.00000	2,568,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,438.00000	2,468,000	36.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,338.00000	2,368,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,238.00000	2,268,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,138.00000	2,168,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,038.00000	2,068,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		44.00000	33,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		382.00000	401,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	48.19	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,438.00000	4,468,000	48.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	0,000	31.41	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,689.00000	1,718,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,688.00000	4,718,000	48.88	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	10.30	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,588.00000	2,618,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,488.00000	2,518,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,388.00000	2,418,000	36.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,188.00000	2,218,000	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,088.00000	2,118,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,988.00000	2,018,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		52.00000	40,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		340.00000	358,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,288.00000	2,318,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	58.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,988.00000	8,018,000	58.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,012.00000	3,982,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	52.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,038.00000	6,068,000	52.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	47.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,038.00000	4,068,000	47.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	58.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,088.00000	8,118,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	52.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,088.00000	6,118,000	52.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	47.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,088.00000	4,118,000	47.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,912.00000	3,882,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,238.00000	8,268,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	53.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,238.00000	6,268,000	53.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	47.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,238.00000	4,268,000	47.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,762.00000	3,732,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,138.00000	8,168,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,138.00000	6,168,000	52.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,862.00000	3,832,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,788.00000	9,818,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,188.00000	8,218,000	58.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	53.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,188.00000	6,218,000	53.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,812.00000	3,782,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,288.00000	8,318,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,712.00000	3,682,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,338.00000	8,368,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	53.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,338.00000	6,368,000	53.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		670.00000	639,000	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		8.00000	7,000	23.06	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,662.00000	1,632,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,662.00000	2,632,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,662.00000	3,632,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	57.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,888.00000	7,918,000	57.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,112.00000	4,082,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	57.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,938.00000	7,968,000	57.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,062.00000	4,032,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,388.00000	8,418,000	58.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	53.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,388.00000	6,418,000	53.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,612.00000	3,582,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		353.00000	324,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		41.00000	42,000	20.95	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.79840	7.82870		19.01	20,993,292.80	2,692	36,941.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,021.00000	8,052,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,021.00000	6,052,000	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		7.00000	2,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,028.00000	4,054,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		43.00000	35,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,064.00000	2,087,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,008.00000	974,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		29.00000	26,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,982.00000	1,951,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,979.00000	2,949,000	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,979.00000	3,948,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,971.00000	8,002,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,971.00000	6,002,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		8.00000	3,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,979.00000	4,005,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		45.00000	38,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,016.00000	2,040,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		345.00000	322,000	19.01	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		316.00000	324,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,053.00000	1,020,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		24.00000	22,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,032.00000	2,001,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,029.00000	2,999,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,029.00000	3,998,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		324.00000	303,000	19.22	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		345.00000	355,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,071.00000	8,102,000	36.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,071.00000	6,102,000	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		7.00000	2,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,078.00000	4,104,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		41.00000	33,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,112.00000	2,135,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		305.00000	284,000	19.44	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		376.00000	386,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		963.00000	930,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		34.00000	32,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,932.00000	1,902,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,929.00000	2,899,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,929.00000	3,898,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,121.00000	8,152,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,121.00000	6,152,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		6.00000	2,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,127.00000	4,154,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		39.00000	31,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,160.00000	2,183,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		288.00000	267,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		409.00000	419,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		920.00000	886,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		41.00000	38,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,883.00000	1,852,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,879.00000	2,849,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,879.00000	3,848,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,221.00000	8,252,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,221.00000	6,252,000	32.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		5.00000	2,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,226.00000	4,254,000	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		35.00000	27,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,256.00000	2,279,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		255.00000	236,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		476.00000	488,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		835.00000	802,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		56.00000	54,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,784.00000	1,753,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,779.00000	2,749,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	27.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,779.00000	3,748,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,271.00000	8,302,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,271.00000	6,302,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		5.00000	2,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,276.00000	4,304,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		33.00000	25,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,304.00000	2,327,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		241.00000	221,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		512.00000	523,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		794.00000	761,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		65.00000	63,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,734.00000	1,703,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,729.00000	2,699,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,729.00000	3,698,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,321.00000	8,352,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,321.00000	6,352,000	32.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		5.00000	2,000	30.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,326.00000	4,354,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		32.00000	24,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,353.00000	2,376,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		227.00000	208,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		548.00000	560,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		754.00000	722,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		75.00000	74,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,685.00000	1,654,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,679.00000	2,649,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,679.00000	3,648,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,471.00000	8,502,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,471.00000	6,502,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		4.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,475.00000	4,503,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		27.00000	19,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,498.00000	2,521,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		641.00000	610,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		112.00000	112,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,537.00000	1,506,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	19.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,530.00000	2,499,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,529.00000	3,498,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,421.00000	8,452,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,421.00000	6,452,000	33.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		4.00000	2,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,425.00000	4,454,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		29.00000	21,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,450.00000	2,473,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		202.00000	184,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		623.00000	636,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		678.00000	646,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		99.00000	98,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,586.00000	1,555,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,580.00000	2,549,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,579.00000	3,548,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,571.00000	8,602,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.50	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	14.40	Put		6,571.00000	6,602,000	33.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		3.00000	1,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,574.00000	4,603,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		25.00000	17,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,596.00000	2,619,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		170.00000	154,000	21.61	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		741.00000	756,000	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		572.00000	542,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		143.00000	144,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,439.00000	1,407,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		10.00000	9,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,430.00000	2,399,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,429.00000	3,398,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		190.00000	173,000	21.18	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		661.00000	675,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,871.00000	7,902,000	36.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,871.00000	5,902,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		8.00000	3,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,879.00000	3,905,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		49.00000	41,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,920.00000	1,943,000	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		394.00000	369,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		265.00000	271,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,148.00000	1,116,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		19.00000	18,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,131.00000	2,100,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,129.00000	3,099,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,129.00000	4,098,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,921.00000	7,952,000	36.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,921.00000	5,952,000	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		8.00000	3,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,929.00000	3,955,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		47.00000	39,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,968.00000	1,991,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		369.00000	345,000	18.91	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		290.00000	297,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,100.00000	1,067,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		21.00000	19,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,081.00000	2,051,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,079.00000	3,049,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,079.00000	4,048,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,171.00000	8,202,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,171.00000	6,202,000	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		6.00000	2,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,177.00000	4,204,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		37.00000	29,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,208.00000	2,231,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		271.00000	251,000	19.87	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		442.00000	453,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		877.00000	844,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		48.00000	46,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,833.00000	1,802,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,829.00000	2,799,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,829.00000	3,798,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,371.00000	8,402,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,371.00000	6,402,000	33.08	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	13/09/2010	Foreign Exchange Future	12.20	Call		4.00000	2,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,375.00000	4,404,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		30.00000	22,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,401.00000	2,424,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		214.00000	196,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		585.00000	598,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		716.00000	683,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		87.00000	85,000	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,635.00000	1,604,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,630.00000	2,599,000	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,629.00000	3,598,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,521.00000	8,552,000	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,521.00000	6,552,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		3.00000	1,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,524.00000	4,553,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		26.00000	18,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,547.00000	2,570,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		180.00000	163,000	21.39	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		701.00000	715,000	21.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		606.00000	575,000	18.12	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		127.00000	127,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,488.00000	1,457,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,480.00000	2,449,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,479.00000	3,448,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		68.00000	58,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,539.00000	1,560,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		78.00000	68,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,399.00000	1,420,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		865.00000	881,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		144.00000	129,000	22.26	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		993.00000	1,011,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		122.00000	109,000	22.91	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		82.00000	71,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,353.00000	1,373,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		90.00000	79,000	24.22	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,261.00000	1,281,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		136.00000	122,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		907.00000	924,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		219.00000	223,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		448.00000	421,000	18.61	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		420.00000	395,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		241.00000	247,000	18.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		823.00000	838,000	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		152.00000	136,000	22.05	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90930	7.93950		19.11	988,662.50	125	8,378.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,012.00000	8,042,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		13.00000	9,000	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,024.00000	6,050,000	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		37.00000	32,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,048.00000	4,073,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		109.00000	100,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,120.00000	2,141,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		451.00000	431,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		462.00000	472,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,064.00000	1,033,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		75.00000	74,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,998.00000	1,969,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		9.00000	10,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,992.00000	2,961,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	2,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,990.00000	3,960,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		276.00000	260,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		887.00000	901,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,062.00000	8,092,000	31.15	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	13/12/2010	Foreign Exchange Future	14.00	Call		12.00000	8,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,073.00000	6,099,000	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		36.00000	31,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,097.00000	4,122,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		105.00000	96,000	26.33	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,166.00000	2,187,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,024.00000	994,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		85.00000	85,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,950.00000	1,920,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,942.00000	2,911,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,940.00000	3,910,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,112.00000	8,142,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		11.00000	8,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,122.00000	6,149,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		35.00000	30,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,146.00000	4,171,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		102.00000	93,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,213.00000	2,234,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		415.00000	395,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		526.00000	536,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		985.00000	955,000	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	96,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,901.00000	1,871,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		12.00000	12,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,892.00000	2,862,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,890.00000	3,860,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,162.00000	8,192,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		11.00000	7,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,172.00000	6,198,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		34.00000	29,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,195.00000	4,220,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		99.00000	90,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,260.00000	2,281,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		398.00000	379,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		559.00000	570,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		947.00000	917,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		108.00000	108,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,852.00000	1,822,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	13,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,842.00000	2,812,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,840.00000	3,810,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	29.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		433.00000	413,000	19.45	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		494.00000	504,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,212.00000	8,242,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		10.00000	7,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,221.00000	6,248,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		33.00000	28,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,244.00000	4,269,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		95.00000	87,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,306.00000	2,328,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		381.00000	363,000	19.98	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		592.00000	604,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		910.00000	880,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		121.00000	121,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,804.00000	1,774,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		15.00000	15,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,792.00000	2,762,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,790.00000	3,760,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,262.00000	8,292,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		10.00000	7,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,271.00000	6,298,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		32.00000	27,000	31.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,293.00000	4,318,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		92.00000	84,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,353.00000	2,375,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		366.00000	347,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		627.00000	638,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		873.00000	844,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		134.00000	135,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,756.00000	1,725,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		17.00000	16,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,742.00000	2,712,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,740.00000	3,710,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,312.00000	8,342,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		9.00000	6,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,320.00000	6,347,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		31.00000	26,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,342.00000	4,367,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		90.00000	81,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,401.00000	2,422,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		351.00000	333,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		662.00000	674,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		838.00000	809,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		149.00000	150,000	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,707.00000	1,677,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		18.00000	18,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,693.00000	2,662,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,690.00000	3,660,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,512.00000	8,542,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		7.00000	5,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,518.00000	6,546,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		28.00000	23,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,539.00000	4,564,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		79.00000	72,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,590.00000	2,613,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		298.00000	282,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		809.00000	823,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		708.00000	681,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		219.00000	222,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,517.00000	1,486,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		28.00000	27,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,494.00000	2,464,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	5,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,490.00000	3,460,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	31.15	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	13/12/2010	Foreign Exchange Future	16.40	Put		8,462.00000	8,492,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		8.00000	5,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,469.00000	6,496,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		28.00000	23,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,489.00000	4,514,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		82.00000	74,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,543.00000	2,565,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		310.00000	294,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		771.00000	785,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		739.00000	711,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		200.00000	202,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,564.00000	1,534,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		25.00000	25,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,544.00000	2,513,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	4,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,540.00000	3,510,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		265.00000	250,000	21.55	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		926.00000	941,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,562.00000	8,592,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		7.00000	5,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,568.00000	6,596,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		27.00000	22,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,588.00000	4,613,000	31.55	0.00	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	10.50	Call		77.00000	69,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,638.00000	2,660,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		287.00000	271,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		848.00000	862,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		678.00000	651,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		239.00000	242,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,470.00000	1,439,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		31.00000	30,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,444.00000	2,414,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	5,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,441.00000	3,410,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		337.00000	319,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		698.00000	710,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,912.00000	7,942,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		13.00000	9,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,924.00000	5,950,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		38.00000	33,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,949.00000	3,974,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		115.00000	106,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,026.00000	2,047,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		495.00000	472,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		406.00000	413,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,151.00000	1,118,000	17.07	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	6.85	Put		62.00000	59,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,097.00000	2,067,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,091.00000	3,061,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,090.00000	4,060,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,962.00000	7,992,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		13.00000	9,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,974.00000	6,000,000	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		38.00000	33,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,999.00000	4,024,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		112.00000	103,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,073.00000	2,094,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		473.00000	450,000	19.11	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		434.00000	441,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,107.00000	1,074,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		68.00000	65,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,048.00000	2,018,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,041.00000	3,011,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,040.00000	4,010,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	30.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,362.00000	8,392,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		9.00000	6,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,370.00000	6,397,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		30.00000	25,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,391.00000	4,416,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		87.00000	79,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,448.00000	2,470,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		804.00000	776,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		165.00000	167,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,660.00000	1,629,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		21.00000	20,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,643.00000	2,613,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,640.00000	3,610,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,412.00000	8,442,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		8.00000	6,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,419.00000	6,447,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		29.00000	24,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,440.00000	4,465,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		84.00000	76,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,495.00000	2,517,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		323.00000	306,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		734.00000	747,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		771.00000	743,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		182.00000	184,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,612.00000	1,581,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		23.00000	22,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,593.00000	2,563,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,590.00000	3,560,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	3,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,114.00000	7,144,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		20.00000	15,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,131.00000	5,156,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		56.00000	50,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,167.00000	3,191,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		190.00000	178,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,301.00000	1,319,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,890.00000	4,859,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,344.00000	1,362,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		183.00000	171,000	23.29	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		141.00000	131,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,702.00000	1,722,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		171.00000	160,000	23.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,432.00000	1,451,000	23.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		137.00000	127,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,748.00000	1,768,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		518.00000	495,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		379.00000	386,000	18.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.01960	8.04910		19.13	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		568.00000	551,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		519.00000	531,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		545.00000	528,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		546.00000	558,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		593.00000	575,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		494.00000	505,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		842.00000	858,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		391.00000	378,000	20.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,585.00000	2,609,000	26.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		134.00000	129,000	26.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.13270	8.16320		19.34	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		999.00000	948,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		286.00000	265,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		995.00000	915,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		332.00000	282,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,032.00000	982,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		269.00000	249,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.12000	11.11890		17.42	7,784,000.00	700	32,028.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	49.41	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	22.05	Put		10,931.00000	10,930,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,931.00000	8,930,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,231.00000	11,230,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,231.00000	9,230,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,731.00000	10,730,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,731.00000	8,730,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,731.00000	6,730,000	46.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,731.00000	4,730,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,581.00000	10,580,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,581.00000	8,580,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	46.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,581.00000	6,580,000	46.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,581.00000	4,580,000	42.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,481.00000	10,480,000	49.41	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	19.60	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,481.00000	8,480,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,482.00000	2,480,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		5.00000	3,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,486.00000	1,483,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		558.00000	554,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		39.00000	34,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,520.00000	1,521,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,281.00000	10,280,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,281.00000	8,280,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,331.00000	10,330,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,331.00000	8,330,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		7.00000	5,000	24.72	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,338.00000	1,335,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		84.00000	71,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		415.00000	401,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		691.00000	690,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		22.00000	20,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,670.00000	1,671,000	27.15	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	9.45	Put		1.00000	1,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,781.00000	10,780,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,781.00000	6,780,000	46.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,781.00000	4,780,000	42.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,981.00000	10,980,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,981.00000	8,980,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,981.00000	6,980,000	47.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,131.00000	11,130,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,131.00000	9,130,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		11.00000	8,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,142.00000	1,138,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		139.00000	123,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		270.00000	253,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		879.00000	879,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		10.00000	9,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,181.00000	11,180,000	49.41	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	20.30	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,181.00000	9,180,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		123.00000	108,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		304.00000	288,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		831.00000	831,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		12.00000	11,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,081.00000	11,080,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,081.00000	9,080,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,081.00000	3,080,000	35.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,082.00000	2,081,000	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		12.00000	9,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,093.00000	1,089,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		157.00000	140,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		238.00000	220,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		927.00000	928,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		8.00000	8,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,031.00000	11,030,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	47.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,031.00000	7,030,000	47.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,031.00000	5,030,000	43.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,881.00000	10,880,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,881.00000	8,880,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,831.00000	10,830,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,831.00000	8,830,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	47.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,831.00000	6,830,000	47.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	42.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,831.00000	4,830,000	42.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,681.00000	10,680,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,681.00000	8,680,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,681.00000	6,680,000	46.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,681.00000	4,680,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		34.00000	27,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		715.00000	707,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		395.00000	386,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		76.00000	66,000	18.89	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	9.80	Call		1,321.00000	1,322,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,631.00000	10,630,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,631.00000	8,630,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,531.00000	10,530,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,531.00000	8,530,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,532.00000	2,530,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		50.00000	41,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		581.00000	571,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		515.00000	510,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		46.00000	40,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,431.00000	10,430,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,431.00000	8,430,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	47.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,931.00000	6,930,000	47.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	45.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,931.00000	5,930,000	45.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,931.00000	4,930,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,931.00000	3,930,000	40.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	31.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,432.00000	2,431,000	31.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		5.00000	4,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,436.00000	1,434,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		65.00000	54,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		496.00000	484,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		601.00000	598,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		32.00000	28,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,570.00000	1,571,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,131.00000	3,130,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,481.00000	7,480,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	44.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,481.00000	5,480,000	44.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,481.00000	4,480,000	42.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		16.00000	12,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		997.00000	992,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		198.00000	182,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		179.00000	162,000	17.42	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	18.50	Call		0.00000	0,000	48.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,381.00000	7,380,000	48.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	1,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,883.00000	1,881,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		20.00000	15,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		901.00000	895,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		256.00000	242,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		137.00000	122,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,123.00000	1,124,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		4.00000	4,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	47.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,081.00000	7,080,000	47.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	45.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,081.00000	6,080,000	45.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	43.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,081.00000	5,080,000	43.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,081.00000	4,080,000	41.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	32.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,582.00000	2,580,000	32.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		4.00000	3,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,585.00000	1,583,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		44.00000	35,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		625.00000	615,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		474.00000	468,000	19.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		55.00000	48,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,421.00000	1,421,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	1,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		30.00000	23,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		761.00000	753,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		358.00000	348,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		89.00000	78,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,272.00000	1,272,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	2,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	46.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,531.00000	6,530,000	46.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	44.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,531.00000	5,530,000	44.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,032.00000	2,031,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		14.00000	10,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,045.00000	1,040,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		975.00000	976,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		6.00000	6,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	48.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,431.00000	7,430,000	48.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,431.00000	5,430,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	41.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,431.00000	4,430,000	41.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,931.00000	2,930,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	1,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,933.00000	1,931,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		18.00000	13,000	22.56	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		949.00000	943,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		226.00000	211,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		157.00000	141,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,073.00000	1,074,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	4,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	48.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,331.00000	7,330,000	48.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	46.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,331.00000	6,330,000	46.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,331.00000	5,330,000	43.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,331.00000	4,330,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	1,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,833.00000	1,831,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		23.00000	18,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		854.00000	848,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		288.00000	275,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		119.00000	105,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,172.00000	1,173,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	3,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	2,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,783.00000	1,782,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		26.00000	20,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		807.00000	800,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,222.00000	1,223,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	3,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	47.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,131.00000	7,130,000	47.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	45.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,131.00000	6,130,000	45.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,131.00000	5,130,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,131.00000	4,130,000	41.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	2,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,634.00000	1,632,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		39.00000	31,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		670.00000	661,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		434.00000	426,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		65.00000	56,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,371.00000	1,372,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	2,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	32.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,632.00000	2,630,000	32.36	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	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	47.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,881.00000	6,880,000	47.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	45.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,881.00000	5,880,000	45.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,881.00000	4,880,000	42.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,881.00000	3,880,000	40.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,332.00000	2,331,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	46.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,631.00000	6,630,000	46.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	44.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,631.00000	5,630,000	44.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,631.00000	4,630,000	42.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,631.00000	3,630,000	38.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	1,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,132.00000	2,131,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	46.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,431.00000	6,430,000	46.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		108.00000	94,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		339.00000	324,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		784.00000	784,000	21.10	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	10.35	Put		15.00000	14,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,770.00000	1,770,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	45.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,281.00000	6,280,000	45.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,281.00000	5,280,000	43.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.48	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,281.00000	3,280,000	36.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		96.00000	82,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		377.00000	362,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		737.00000	737,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	17,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,381.00000	5,380,000	43.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,381.00000	4,380,000	41.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,381.00000	3,380,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,382.00000	2,381,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		6.00000	4,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,387.00000	1,384,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		74.00000	62,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		455.00000	442,000	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		646.00000	644,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		27.00000	24,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,620.00000	1,621,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,781.00000	8,780,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,281.00000	7,280,000	47.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	44.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,781.00000	5,780,000	44.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	41.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,281.00000	4,280,000	41.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,781.00000	2,780,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		7.00000	5,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,288.00000	1,285,000	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		322.00000	311,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		103.00000	91,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,720.00000	1,721,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,219.00000	3,220,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,881.00000	2,880,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	49.41	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	20.15	Put		9,031.00000	9,030,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	48.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,531.00000	7,530,000	48.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	45.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,031.00000	6,030,000	45.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	42.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,531.00000	4,530,000	42.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,031.00000	3,030,000	34.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		4.00000	3,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,535.00000	1,533,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		176.00000	160,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		207.00000	190,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,470.00000	1,471,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,969.00000	2,970,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,481.00000	9,480,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,981.00000	7,980,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	46.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,481.00000	6,480,000	46.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,981.00000	4,980,000	43.12	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	14.60	Call		0.00000	0,000	37.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,481.00000	3,480,000	37.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	1,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,983.00000	1,981,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		57.00000	47,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		538.00000	527,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,024.00000	1,025,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		5.00000	5,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,519.00000	2,520,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	47.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,181.00000	7,180,000	47.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	45.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,181.00000	6,180,000	45.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,181.00000	5,180,000	43.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	41.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,181.00000	4,180,000	41.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,181.00000	3,180,000	35.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,682.00000	2,680,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,182.00000	2,181,000	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		3.00000	2,000	26.62	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	12.80	Put		1,684.00000	1,682,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		10.00000	7,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,191.00000	1,187,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,981.00000	2,980,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	47.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,231.00000	7,230,000	47.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	45.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,231.00000	6,230,000	45.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,231.00000	5,230,000	43.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	41.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,231.00000	4,230,000	41.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	32.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,732.00000	2,730,000	32.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,232.00000	2,231,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		3.00000	2,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,734.00000	1,732,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		8.00000	6,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,239.00000	1,236,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,831.00000	2,830,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	46.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,381.00000	6,380,000	46.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.14	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,282.00000	2,281,000	30.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,231.00000	3,230,000	36.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,681.00000	9,680,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	48.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,681.00000	7,680,000	48.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	44.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,681.00000	5,680,000	44.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,681.00000	3,680,000	39.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,319.00000	2,320,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,581.00000	9,580,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,581.00000	7,580,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	44.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,581.00000	5,580,000	44.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,581.00000	3,580,000	38.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,419.00000	2,420,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	49.41	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	20.75	Put		9,631.00000	9,630,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	48.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,631.00000	7,630,000	48.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,369.00000	2,370,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,881.00000	9,880,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	49.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,881.00000	7,880,000	49.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,119.00000	2,120,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,981.00000	9,980,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	45.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,981.00000	5,980,000	45.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,981.00000	3,980,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,019.00000	2,020,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,931.00000	9,930,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,931.00000	7,930,000	49.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,069.00000	2,070,000	29.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	29.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,031.00000	10,030,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,031.00000	8,030,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,031.00000	4,030,000	41.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,969.00000	1,970,000	29.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,181.00000	10,180,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,181.00000	8,180,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,820.00000	1,820,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,231.00000	10,230,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,231.00000	8,230,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,131.00000	10,130,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,131.00000	8,130,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,869.00000	1,870,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	49.41	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	20.55	Put		9,431.00000	9,430,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,431.00000	3,430,000	37.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,569.00000	2,570,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,919.00000	1,920,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,919.00000	2,920,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,069.00000	3,070,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,869.00000	2,870,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,731.00000	9,730,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	48.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,731.00000	7,730,000	48.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	44.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,731.00000	5,730,000	44.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,731.00000	3,730,000	39.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,269.00000	2,270,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,531.00000	9,530,000	49.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,531.00000	3,530,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,469.00000	2,470,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,769.00000	2,770,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,281.00000	9,280,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,719.00000	2,720,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,781.00000	9,780,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	49.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,781.00000	7,780,000	49.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	39.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,781.00000	3,780,000	39.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,219.00000	2,220,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,381.00000	10,380,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,381.00000	8,380,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,831.00000	9,830,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	49.10	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	18.95	Put		7,831.00000	7,830,000	49.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	44.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,831.00000	5,830,000	44.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,831.00000	3,830,000	39.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,169.00000	2,170,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,081.00000	10,080,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,081.00000	8,080,000	49.41	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.29180	11.29250		17.84	112,918.00	10	3,462.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		112.00000	111,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,620.00000	1,619,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		127.00000	125,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,535.00000	1,533,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		119.00000	118,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,577.00000	1,576,000	22.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.45780	11.45840		18.07	68,746.80	6	641.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		459.00000	457,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		901.00000	899,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		870.00000	868,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		478.00000	476,000	19.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08460	0.08520		22.57	5,076.00	60	80.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call	541.00000	489,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put	21.00000	29,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call	72.00000	60,000	31.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put	552.00000	600,000	31.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call	1,522.00000	1,462,000	37.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put	2.00000	2,000	37.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08610	0.08670	26.32	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call	643.00000	602,000	23.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put	263.00000	282,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.42650	9.43320	16.47	10,453,988.50	1,109	23,264.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call	0.00000	0,000	34.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put	2,667.00000	2,674,000	34.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call	0.00000	0,000	32.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put	2,467.00000	2,474,000	32.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call	0.00000	0,000	33.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put	2,567.00000	2,574,000	33.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call	0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put	9,867.00000	9,874,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call	0.00000	0,000	52.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put	7,867.00000	7,874,000	52.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call	0.00000	0,000	48.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put	5,867.00000	5,874,000	48.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call	0.00000	0,000	42.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put	3,867.00000	3,874,000	42.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	0,000	28.52	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,868.00000	1,874,000	28.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		9.00000	7,000	22.17	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		876.00000	881,000	22.17	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		228.00000	214,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		95.00000	88,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,134.00000	1,127,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,133.00000	2,127,000	27.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	27.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,167.00000	10,174,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,167.00000	8,174,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,167.00000	6,174,000	48.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,167.00000	4,174,000	44.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,167.00000	2,174,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	3,000	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,170.00000	1,177,000	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		88.00000	78,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		255.00000	252,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		837.00000	831,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	5,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,833.00000	1,827,000	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,267.00000	10,274,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,267.00000	8,274,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,267.00000	6,274,000	49.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,267.00000	4,274,000	44.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,267.00000	2,274,000	31.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	2,000	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,269.00000	1,276,000	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		63.00000	56,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		330.00000	330,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		740.00000	733,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	7,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,733.00000	1,727,000	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,917.00000	9,924,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	52.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,917.00000	7,924,000	52.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	48.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,917.00000	5,924,000	48.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,917.00000	3,924,000	43.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,917.00000	1,924,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		7.00000	6,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		924.00000	930,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		196.00000	181,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		113.00000	105,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,084.00000	1,078,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,083.00000	2,077,000	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,967.00000	9,974,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,967.00000	7,974,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	48.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,967.00000	5,974,000	48.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,967.00000	3,974,000	43.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,967.00000	1,974,000	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		6.00000	5,000	22.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		973.00000	979,000	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		167.00000	151,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		134.00000	125,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,034.00000	1,028,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,033.00000	2,027,000	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,117.00000	10,124,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,117.00000	8,124,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	48.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,117.00000	6,124,000	48.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,117.00000	4,124,000	44.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,117.00000	2,124,000	30.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		4.00000	3,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,121.00000	1,127,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		103.00000	93,000	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		220.00000	217,000	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		886.00000	880,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	4,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,883.00000	1,877,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	26.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,017.00000	10,024,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,017.00000	8,024,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	48.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,017.00000	6,024,000	48.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,017.00000	4,024,000	43.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,017.00000	2,024,000	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		5.00000	4,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,022.00000	1,028,000	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		140.00000	129,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		157.00000	153,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		985.00000	979,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	3,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,983.00000	1,977,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,067.00000	10,074,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,067.00000	8,074,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	48.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,067.00000	6,074,000	48.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,067.00000	4,074,000	43.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,067.00000	2,074,000	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		5.00000	4,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,072.00000	1,078,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		120.00000	110,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		187.00000	184,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		935.00000	929,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	3,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,933.00000	1,927,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,417.00000	10,424,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,417.00000	8,424,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,417.00000	6,424,000	49.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,417.00000	4,424,000	44.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,417.00000	2,424,000	32.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	1,000	25.66	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,419.00000	1,425,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		38.00000	33,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		455.00000	457,000	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		597.00000	590,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		14.00000	14,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,583.00000	1,577,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,367.00000	10,374,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,367.00000	8,374,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,367.00000	6,374,000	49.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,367.00000	4,374,000	44.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,367.00000	2,374,000	32.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	1,000	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,369.00000	1,375,000	25.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		45.00000	39,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		412.00000	413,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		644.00000	637,000	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		11.00000	11,000	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,633.00000	1,627,000	25.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	25.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,467.00000	10,474,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	53.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,467.00000	8,474,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,467.00000	6,474,000	49.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,467.00000	4,474,000	44.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,468.00000	1,475,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		33.00000	28,000	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		500.00000	502,000	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		551.00000	544,000	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	18,000	19.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,533.00000	1,527,000	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,517.00000	10,524,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,517.00000	8,524,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,517.00000	6,524,000	49.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,517.00000	4,524,000	44.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,517.00000	2,524,000	33.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,518.00000	1,525,000	26.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		27.00000	23,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		544.00000	547,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		506.00000	498,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		23.00000	22,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,483.00000	1,477,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,317.00000	10,324,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,317.00000	8,324,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,317.00000	6,324,000	49.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,317.00000	4,324,000	44.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,317.00000	2,324,000	31.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,319.00000	1,326,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		54.00000	47,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		371.00000	371,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		692.00000	685,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	9,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,683.00000	1,677,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	53.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,567.00000	10,574,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,567.00000	8,574,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,567.00000	6,574,000	49.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,567.00000	4,574,000	45.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	26.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,568.00000	1,575,000	26.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		23.00000	19,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		590.00000	593,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		462.00000	453,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		29.00000	27,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,433.00000	1,427,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,717.00000	10,724,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,717.00000	8,724,000	53.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	50.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,717.00000	6,724,000	50.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,717.00000	4,724,000	45.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,717.00000	2,724,000	34.60	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	11.15	Call		1.00000	1,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,718.00000	1,725,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		14.00000	12,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		731.00000	736,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		337.00000	325,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		54.00000	49,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,284.00000	1,277,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.69	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.57890	9.58820		16.39	8,381,537.50	875	10,625.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		47.00000	44,000	24.54	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,124.00000	2,130,000	24.54	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		178.00000	171,000	18.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		790.00000	792,000	18.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,043.00000	1,046,000	20.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		131.00000	125,000	20.18	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		634.00000	634,000	18.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		222.00000	213,000	18.18	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		489.00000	488,000	17.38	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		277.00000	267,000	17.38	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		497.00000	488,000	16.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		209.00000	209,000	16.05	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.72490	9.73480		16.73	116,698.80	12	2,142.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,465.00000	10,475,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,466.00000	8,476,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		7.00000	8,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,472.00000	6,483,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		31.00000	31,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,496.00000	4,506,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		97.00000	91,000	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,562.00000	2,566,000	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		174.00000	166,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,639.00000	1,641,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		343.00000	332,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		808.00000	807,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		761.00000	756,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		226.00000	231,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,568.00000	1,562,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		33.00000	37,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		106.00000	100,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,421.00000	2,425,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,515.00000	10,525,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,516.00000	8,526,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		7.00000	7,000	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,522.00000	6,532,000	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		30.00000	30,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,545.00000	4,555,000	27.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		94.00000	88,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,609.00000	2,613,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		169.00000	161,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,684.00000	1,686,000	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		330.00000	319,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		845.00000	844,000	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		731.00000	726,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		246.00000	251,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,522.00000	1,516,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		37.00000	41,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,215.00000	11,225,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,216.00000	9,226,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	4,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,218.00000	7,229,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		18.00000	19,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,233.00000	5,244,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		64.00000	60,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,279.00000	3,285,000	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		113.00000	106,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,328.00000	2,331,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		203.00000	194,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,418.00000	1,419,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		414.00000	403,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		629.00000	628,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		926.00000	923,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		141.00000	148,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,115.00000	11,125,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,116.00000	9,126,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		4.00000	4,000	28.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,119.00000	7,129,000	28.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		19.00000	20,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,134.00000	5,145,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		67.00000	63,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,182.00000	3,188,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		120.00000	113,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,235.00000	2,238,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		217.00000	208,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,332.00000	1,333,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		448.00000	436,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		563.00000	561,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		998.00000	996,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		113.00000	121,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,265.00000	10,275,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,266.00000	8,276,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		8.00000	9,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,273.00000	6,284,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		36.00000	35,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,301.00000	4,310,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		109.00000	103,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,374.00000	2,378,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		197.00000	188,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,462.00000	1,463,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		399.00000	387,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		664.00000	662,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		891.00000	888,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		156.00000	163,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,758.00000	1,751,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		23.00000	26,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,365.00000	10,375,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,366.00000	8,376,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		7.00000	8,000	28.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,372.00000	6,383,000	28.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		34.00000	33,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,399.00000	4,408,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		103.00000	97,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,468.00000	2,472,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		185.00000	177,000	20.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,550.00000	1,552,000	20.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		369.00000	358,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		734.00000	733,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		824.00000	820,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		189.00000	195,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,663.00000	1,656,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		28.00000	31,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,665.00000	10,675,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,666.00000	8,676,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		6.00000	6,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,671.00000	6,681,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		27.00000	27,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,692.00000	4,702,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		86.00000	81,000	24.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,751.00000	2,756,000	24.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		155.00000	147,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,820.00000	1,822,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		296.00000	286,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		961.00000	961,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		648.00000	640,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		313.00000	315,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,384.00000	1,378,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		49.00000	53,000	15.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,815.00000	10,825,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,816.00000	8,826,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		5.00000	5,000	28.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,820.00000	6,830,000	28.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		24.00000	24,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,839.00000	4,849,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		79.00000	75,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,894.00000	2,900,000	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		142.00000	135,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,957.00000	1,960,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		266.00000	256,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,081.00000	1,081,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		572.00000	562,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		387.00000	387,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,249.00000	1,243,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		64.00000	68,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,115.00000	10,125,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,116.00000	8,126,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		9.00000	11,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,124.00000	6,136,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		40.00000	38,000	27.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,155.00000	4,163,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,902.00000	1,895,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	20,000	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,165.00000	10,175,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,166.00000	8,176,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		9.00000	10,000	29.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,174.00000	6,185,000	29.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		39.00000	37,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,204.00000	4,212,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		116.00000	109,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,281.00000	2,284,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		210.00000	201,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,375.00000	1,376,000	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		431.00000	419,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		596.00000	594,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		961.00000	959,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		126.00000	134,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,853.00000	1,847,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	22,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,215.00000	10,225,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,216.00000	8,226,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		9.00000	10,000	29.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,224.00000	6,235,000	29.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		38.00000	36,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,253.00000	4,261,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,805.00000	1,799,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		20.00000	24,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		883.00000	883,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		318.00000	308,000	18.55	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			347.17000	346.17600			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.84200	319.03400			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			325.19700	324.37500			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.47470	6.42910		17.00	291,361.50	45	7,700.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,171.00000	8,125,000	60.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	54.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,171.00000	6,125,000	54.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	47.89	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,171.00000	4,125,000	47.89	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	37.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,171.00000	2,125,000	37.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		48.00000	56,000	18.50	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		219.00000	181,000	18.50	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		830.00000	876,000	26.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		1.00000	1,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		1,829.00000	1,875,000	34.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	34.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		2,829.00000	2,875,000	45.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	45.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		3,829.00000	3,875,000	27.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	27.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		8,121.00000	8,075,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	54.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		6,121.00000	6,075,000	54.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	47.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		4,121.00000	4,075,000	47.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	37.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		2,121.00000	2,075,000	37.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		61.00000	71,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		182.00000	146,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		880.00000	925,000	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	0,000	27.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		1,879.00000	1,925,000	34.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	34.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		2,879.00000	2,925,000	45.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	45.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		3,879.00000	3,925,000	26.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	26.65	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	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,071.00000	8,025,000	60.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	54.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,071.00000	6,025,000	54.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	47.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,071.00000	4,025,000	47.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	37.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,071.00000	2,025,000	37.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		76.00000	88,000	17.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		147.00000	113,000	17.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		930.00000	975,000	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		1,929.00000	1,975,000	34.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	34.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		2,929.00000	2,975,000	46.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	46.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		3,929.00000	3,975,000	25.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	25.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		31.00000	35,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		302.00000	260,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,421.00000	8,375,000	60.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	55.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,421.00000	6,375,000	55.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	48.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,421.00000	4,375,000	48.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,421.00000	2,375,000	39.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		16.00000	17,000	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		437.00000	392,000	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		584.00000	628,000	24.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		5.00000	3,000	24.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,579.00000	1,625,000	32.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	32.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,579.00000	2,625,000	42.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	42.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,579.00000	3,625,000	33.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	33.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,321.00000	8,275,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	55.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,321.00000	6,275,000	55.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	48.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,321.00000	4,275,000	48.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,321.00000	2,275,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		24.00000	28,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		345.00000	303,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		682.00000	727,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		3.00000	2,000	25.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,679.00000	1,725,000	33.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,679.00000	2,725,000	43.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	43.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,679.00000	3,725,000	31.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	31.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,471.00000	8,425,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	55.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,471.00000	6,425,000	55.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	48.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,471.00000	4,425,000	48.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	39.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,471.00000	2,425,000	39.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		12.00000	14,000	21.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		483.00000	439,000	21.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		535.00000	579,000	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		6.00000	4,000	23.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,529.00000	1,575,000	32.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	32.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,529.00000	2,575,000	41.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	41.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,529.00000	3,575,000	34.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	34.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	60.49	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	14.80	Put		8,371.00000	8,325,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	55.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,371.00000	6,325,000	55.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	48.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,371.00000	4,325,000	48.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	38.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,371.00000	2,325,000	38.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		19.00000	22,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		390.00000	347,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		632.00000	677,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		3.00000	2,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,629.00000	1,675,000	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,629.00000	2,675,000	42.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	42.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,629.00000	3,675,000	32.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	32.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,221.00000	8,175,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	54.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,221.00000	6,175,000	54.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,221.00000	4,175,000	48.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,221.00000	2,175,000	38.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		39.00000	44,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		260.00000	219,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		780.00000	826,000	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,779.00000	1,825,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,779.00000	2,825,000	44.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	44.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,779.00000	3,825,000	28.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	28.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,721.00000	8,675,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	56.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,721.00000	6,675,000	56.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	49.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,721.00000	4,675,000	49.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	40.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,721.00000	2,675,000	40.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		4.00000	4,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		725.00000	679,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		304.00000	343,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		25.00000	18,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,279.00000	1,325,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,279.00000	2,325,000	38.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,279.00000	3,325,000	40.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	40.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,671.00000	8,625,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	56.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,671.00000	6,625,000	56.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	49.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,671.00000	4,625,000	49.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	40.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,671.00000	2,625,000	40.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		5.00000	6,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		676.00000	631,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		348.00000	389,000	21.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		19.00000	14,000	21.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,329.00000	1,375,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,329.00000	2,375,000	39.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	39.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,329.00000	3,375,000	39.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	39.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,571.00000	8,525,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	55.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,571.00000	6,525,000	55.90	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	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,571.00000	4,525,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	39.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,571.00000	2,525,000	39.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		8.00000	9,000	22.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		579.00000	534,000	22.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		440.00000	483,000	22.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		11.00000	8,000	22.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,429.00000	1,475,000	31.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	31.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,429.00000	2,475,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,429.00000	3,475,000	36.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	36.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,521.00000	8,475,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	55.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,521.00000	6,475,000	55.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	49.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,521.00000	4,475,000	49.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	39.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,521.00000	2,475,000	39.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		10.00000	11,000	22.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		531.00000	486,000	22.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		487.00000	531,000	22.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		8.00000	6,000	22.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,479.00000	1,525,000	31.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	31.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,479.00000	2,525,000	41.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,479.00000	3,525,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	35.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,771.00000	8,725,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	56.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,771.00000	6,725,000	56.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	49.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,771.00000	4,725,000	49.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,771.00000	2,725,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		4.00000	4,000	24.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		775.00000	729,000	24.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		261.00000	299,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		32.00000	24,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,229.00000	1,275,000	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,229.00000	2,275,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,229.00000	3,275,000	41.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	41.48	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	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,621.00000	8,575,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	56.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,621.00000	6,575,000	56.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	49.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,621.00000	4,575,000	49.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	40.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,621.00000	2,575,000	40.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		6.00000	7,000	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		627.00000	582,000	23.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		393.00000	436,000	21.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		14.00000	11,000	21.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,379.00000	1,425,000	31.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	31.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,379.00000	2,425,000	39.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	39.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,379.00000	3,425,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,821.00000	8,775,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	56.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,821.00000	6,775,000	56.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	50.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,821.00000	4,775,000	50.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	41.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,821.00000	2,775,000	41.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		3.00000	3,000	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		824.00000	778,000	25.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		221.00000	256,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		42.00000	31,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,179.00000	1,225,000	29.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,179.00000	2,225,000	37.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	37.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,179.00000	3,225,000	42.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	42.62	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.50320	6.45590		16.31	0.00	0	5,554.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		104.00000	112,000	18.12	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		548.00000	509,000	18.12	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.52880	6.48270		16.60	2,937,960.00	450	5,258.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		192.00000	200,000	17.95	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		609.00000	571,000	17.95	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		648.00000	609,000	18.14	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		181.00000	188,000	18.14	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.30410	7.26130		10.26	0.00	0	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		52.00000	68,000	10.26	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		91.00000	64,000	10.26	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		37.00000	49,000	10.64	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		126.00000	95,000	10.64	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 14/06/2010	Foreign Exchange Future	7.25	Call		73.00000	100,000	10.78	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		62.00000	46,000	10.78	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.41160	7.37010		12.10	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		149.00000	161,000	12.46	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		279.00000	249,000	12.46	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.66800	140.42100			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			143.02300	142.77200			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			321.10900	320.31800		6.57	0.00	0	325.00
GOVI	On 05/08/2010	GOVI	315.60	Call		65,041.00000	70,483,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		17,861.00000	15,393,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			326.48600	325.68100			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		33,190.00000	25,140,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		33,290.00000	25,240,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		33,090.00000	25,040,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			378.89500	378.96700			0.00	0	501.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.60400	6.60500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.56100	6.53500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.52200	6.50500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.51100	6.49500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.51100	6.49500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.51200	6.49500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.51200	6.49500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.67500	6.66500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.92900	6.91500			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.29600	7.28500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.61700	7.59500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.82900	7.82500			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	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	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			312.57000	311.66600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.80400	316.88500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.06000	8.11300		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,038.00000	3,261,000	4.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Put		111.00000	86,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,071.00000	2,265,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		282.00000	228,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,089.00000	4,327,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		37.00000	28,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		622.00000	525,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,259.00000	1,410,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.14200	8.19900		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,094.00000	2,261,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		766.00000	679,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,242.00000	2,415,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		695.00000	615,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,951.00000	2,113,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		842.00000	751,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.19800	8.25800		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,016.00000	1,108,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,539.00000	2,377,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,095.00000	1,192,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,404.00000	2,247,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		940.00000	1,027,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,678.00000	2,511,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.90800	8.94000		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,729.00000	3,937,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		886.00000	795,000	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		1,213.00000	1,313,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,010.00000	2,810,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,374.00000	7,649,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		166.00000	142,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,354.00000	9,643,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		61.00000	50,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.96900	9.00200		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,364.00000	4,547,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,116.00000	1,994,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,644.00000	4,834,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,950.00000	1,836,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,092.00000	4,268,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,291.00000	2,163,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,417.00000	4,225,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,062.00000	2,174,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.01500	9.04900		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,651.00000	3,800,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,097.00000	3,937,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,878.00000	4,032,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,869.00000	3,714,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,434.00000	3,577,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,338.00000	4,172,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.00200	8.05600		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,415.00000	3,609,000	3.91	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	05/08/2010	Bond Future	9.00	Put		18.00000	13,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.08400	8.14100		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,798.00000	1,934,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		557.00000	494,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,918.00000	2,058,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		505.00000	446,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,682.00000	1,813,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		612.00000	545,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.13500	8.19600		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		904.00000	989,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,552.00000	1,436,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		976.00000	1,065,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,458.00000	1,346,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		836.00000	917,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,651.00000	1,530,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.64400	8.68600		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,057.00000	3,239,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		211.00000	176,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.73000	8.77500		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,040.00000	3,200,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		708.00000	644,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,217.00000	3,383,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		644.00000	585,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,866.00000	3,023,000	6.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Put		777.00000	709,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.79700	8.84400		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,266.00000	1,350,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,945.00000	2,802,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,361.00000	1,449,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,794.00000	2,655,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,176.00000	1,256,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,102.00000	2,955,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.69000	8.74200		6.75	970,566.00	10	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,087.00000	3,334,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		255.00000	206,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,046.00000	1,184,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,285.00000	1,127,000	6.81	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.76600	8.82100		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,254.00000	3,467,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		915.00000	823,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,444.00000	3,663,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		837.00000	751,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,069.00000	3,275,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		999.00000	900,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.82300	8.88000		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,346.00000	1,457,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,427.00000	3,230,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,448.00000	1,566,000	6.94	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	03/02/2011	Bond Future	8.55	Put		3,252.00000	3,061,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,248.00000	1,354,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,607.00000	3,405,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.96400	8.02900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,793.00000	2,979,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		9.00000	6,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.05600	8.12700		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,415.00000	1,551,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		404.00000	346,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,511.00000	1,651,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		365.00000	312,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,323.00000	1,454,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		447.00000	384,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.11400	8.19200		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		684.00000	769,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,172.00000	1,059,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		738.00000	827,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,099.00000	990,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		632.00000	713,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,248.00000	1,131,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.73700	8.78900		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,228.00000	4,507,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		144.00000	115,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,018.00000	3,265,000	7.94	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	9.25	Put		342.00000	281,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,496.00000	3,232,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		233.00000	277,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.80500	8.86000		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,239.00000	3,457,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,016.00000	915,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,434.00000	3,658,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		931.00000	836,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,050.00000	3,261,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,108.00000	1,000,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.85700	8.91300		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,976.00000	2,119,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,907.00000	2,731,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,107.00000	2,256,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,751.00000	2,582,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,851.00000	1,988,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,070.00000	2,888,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.78200	8.81300		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,288.00000	4,455,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		181.00000	156,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.84900	8.88100		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,268.00000	3,396,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,070.00000	1,004,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,469.00000	3,602,000	8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		979.00000	918,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,073.00000	3,197,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,169.00000	1,098,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.89900	8.93200		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,036.00000	2,120,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,128.00000	3,015,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,171.00000	2,259,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,961.00000	2,853,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,908.00000	1,988,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,303.00000	3,187,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.81600	8.86700		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,288.00000	1,455,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,219.00000	1,982,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.86100	8.91400		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,893.00000	3,123,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,227.00000	2,042,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,106.00000	3,345,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,057.00000	1,881,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,689.00000	2,909,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,409.00000	2,214,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.89400	8.94800		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,638.00000	3,862,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,237.00000	3,041,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,841.00000	4,073,000	13.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Put		3,058.00000	2,869,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,442.00000	3,659,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,427.00000	3,223,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			317.24400	316.46000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.55500	321.75800			0.00	0	0.00
Total for Derivatives :										111,594,795.00	13,708	790,293.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.05000	7.10000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.00000	8.05000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.86000	8.89000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.94000	7.99000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.57500	8.62000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.62500	8.68000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.88500	7.95000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.67500	8.72500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.73000	8.76000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.78000	8.83000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							111,594,795.00	13,708	790,293.00