



Daily MTM Report

Daily summary for: 25/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			8.01000	7.86870		21.22	347,241,510.00	43,351	232,845.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		27.00000	49,000	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		558.00000	439,000	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,281.00000	8,140,000	60.97	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	56.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,281.00000	6,140,000	56.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,719.00000	3,860,000	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,331.00000	8,190,000	60.97	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	56.84	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,331.00000	6,190,000	56.84	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,669.00000	3,810,000	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	60.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,431.00000	8,290,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,731.00000	8,590,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,931.00000	8,790,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	58.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,931.00000	6,790,000	58.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,931.00000	2,790,000	40.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,881.00000	8,740,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	58.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,881.00000	6,740,000	58.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,881.00000	2,740,000	39.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,119.00000	2,260,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,119.00000	3,260,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,831.00000	8,690,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	57.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,831.00000	6,690,000	57.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,631.00000	8,490,000	60.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,681.00000	8,540,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,581.00000	8,440,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	57.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,581.00000	6,440,000	57.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		450.00000	579,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		31.00000	19,000	23.56	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,419.00000	1,560,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,419.00000	2,560,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,419.00000	3,560,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,481.00000	8,340,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	57.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,481.00000	6,340,000	57.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,519.00000	1,660,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,519.00000	2,660,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,519.00000	3,660,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	60.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,381.00000	8,240,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		631.00000	767,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		12.00000	7,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,619.00000	1,760,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,619.00000	3,760,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	57.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,431.00000	6,290,000	57.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	52.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,931.00000	4,790,000	52.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		38.00000	68,000	23.08	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		469.00000	358,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		585.00000	719,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		16.00000	9,000	24.20	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,569.00000	1,710,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,569.00000	2,710,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,569.00000	3,710,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		23.00000	42,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		604.00000	482,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		8.00000	16,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		889.00000	756,000	25.88	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	14.60	Call		0.00000	0,000	57.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,731.00000	6,590,000	57.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	57.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,681.00000	6,540,000	57.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	46.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,681.00000	3,540,000	46.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	57.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,631.00000	6,490,000	57.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		10.00000	19,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		841.00000	709,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,169.00000	1,310,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,169.00000	2,310,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,169.00000	3,310,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		19.00000	36,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		650.00000	526,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		407.00000	534,000	23.35	801,000.00	1,500	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		38.00000	24,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,369.00000	2,510,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,369.00000	3,510,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	53.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,181.00000	5,040,000	53.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	50.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,181.00000	4,040,000	50.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,181.00000	3,040,000	42.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		16.00000	31,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		697.00000	571,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		366.00000	489,000	23.13	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		47.00000	29,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,319.00000	1,460,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,319.00000	2,460,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,319.00000	3,460,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	53.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,231.00000	5,090,000	53.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	50.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,231.00000	4,090,000	50.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,231.00000	3,090,000	42.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		14.00000	26,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		745.00000	616,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,269.00000	1,410,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,269.00000	2,410,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,269.00000	3,410,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	53.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,281.00000	5,140,000	53.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,281.00000	3,140,000	43.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		12.00000	22,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		793.00000	662,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,219.00000	1,360,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,219.00000	2,360,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,219.00000	3,360,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	54.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,431.00000	5,290,000	54.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	50.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,431.00000	4,290,000	50.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,431.00000	3,290,000	44.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		7.00000	14,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		938.00000	804,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		187.00000	289,000	22.07	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		118.00000	79,000	22.07	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,070.00000	1,211,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,069.00000	2,210,000	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,069.00000	3,210,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		158.00000	254,000	21.86	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		139.00000	94,000	21.86	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,020.00000	1,161,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,019.00000	2,160,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,019.00000	3,160,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	54.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,531.00000	5,390,000	54.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	45.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,531.00000	3,390,000	45.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		5.00000	10,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,036.00000	900,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		136.00000	222,000	21.64	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		167.00000	112,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		971.00000	1,111,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		2.00000	1,000	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,969.00000	2,110,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,969.00000	3,110,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	54.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,631.00000	5,490,000	54.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,631.00000	3,490,000	45.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	55.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,831.00000	5,690,000	55.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,831.00000	4,690,000	52.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,831.00000	3,690,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,831.00000	2,690,000	39.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	55.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,781.00000	5,640,000	55.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,781.00000	4,640,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	47.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,781.00000	3,640,000	47.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		726.00000	864,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		7.00000	4,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,719.00000	1,860,000	29.62	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	6.15	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,719.00000	2,860,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	55.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,731.00000	5,590,000	55.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	46.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,731.00000	3,590,000	46.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,731.00000	2,590,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3.00000	6,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,234.00000	1,096,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		73.00000	123,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		304.00000	213,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		775.00000	913,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		6.00000	3,000	25.05	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,769.00000	1,910,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,769.00000	2,910,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	54.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,581.00000	5,440,000	54.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,581.00000	3,440,000	45.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		117.00000	191,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		198.00000	131,000	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		921.00000	1,061,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		2.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,919.00000	2,060,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,919.00000	3,060,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	54.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,481.00000	5,340,000	54.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	51.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,481.00000	4,340,000	51.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	44.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,481.00000	3,340,000	44.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4.00000	9,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,085.00000	949,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		6.00000	12,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		987.00000	852,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	53.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,131.00000	4,990,000	53.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	49.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,131.00000	3,990,000	49.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		4.00000	7,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,135.00000	997,000	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		872.00000	1,012,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		3.00000	2,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,869.00000	2,010,000	30.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	53.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,331.00000	5,190,000	53.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	43.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,331.00000	3,190,000	43.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2.00000	4,000	28.67	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,333.00000	1,194,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		679.00000	816,000	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		10.00000	6,000	24.63	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,669.00000	1,810,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,669.00000	2,810,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	48.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,981.00000	3,840,000	48.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2.00000	4,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,383.00000	1,244,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3.00000	6,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,184.00000	1,046,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		539.00000	672,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		20.00000	12,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	59.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,631.00000	7,490,000	59.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	56.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,131.00000	5,990,000	56.38	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	12.50	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,631.00000	4,490,000	51.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,131.00000	2,990,000	41.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,369.00000	1,510,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,869.00000	3,010,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,369.00000	4,510,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	60.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,881.00000	7,740,000	60.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	56.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,381.00000	6,240,000	56.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,381.00000	3,240,000	43.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		45.00000	79,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		426.00000	319,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,120.00000	1,260,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,619.00000	2,760,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,119.00000	4,260,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2.00000	3,000	29.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,433.00000	1,293,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		326.00000	446,000	22.92	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		57.00000	36,000	22.92	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	50.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,381.00000	4,240,000	50.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	49.15	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,031.00000	3,890,000	49.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2.00000	5,000	28.36	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,283.00000	1,145,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	3,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,482.00000	1,343,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		288.00000	405,000	22.71	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		69.00000	45,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	50.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,331.00000	4,190,000	50.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,732.00000	1,591,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	2,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,632.00000	1,492,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		252.00000	364,000	22.50	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		83.00000	54,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1.00000	1,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,782.00000	1,641,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1.00000	2,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,682.00000	1,542,000	30.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	2,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,582.00000	1,442,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		218.00000	326,000	22.28	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		99.00000	66,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	51.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,681.00000	4,540,000	51.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		62.00000	106,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		343.00000	246,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	52.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,881.00000	4,740,000	52.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,781.00000	2,640,000	38.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,681.00000	2,540,000	38.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,581.00000	2,440,000	37.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		32.00000	58,000	23.39	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		513.00000	398,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	51.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,731.00000	4,590,000	51.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,631.00000	2,490,000	37.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,531.00000	2,390,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		53.00000	92,000	22.46	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		384.00000	282,000	22.46	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	51.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,581.00000	4,440,000	51.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,481.00000	2,340,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,381.00000	2,240,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,281.00000	2,140,000	34.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,181.00000	2,040,000	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	1,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,081.00000	1,941,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	1,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,981.00000	1,841,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	1,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,881.00000	1,741,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		86.00000	142,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		267.00000	182,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	50.45	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,281.00000	4,140,000	50.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	2,000	29.91	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,532.00000	1,392,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	51.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,531.00000	4,390,000	51.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,431.00000	2,290,000	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,331.00000	2,190,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,231.00000	2,090,000	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	1,000	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,031.00000	1,891,000	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	1,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,931.00000	1,791,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,832.00000	1,691,000	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		100.00000	164,000	21.22	1,640,000.00	10,000	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		231.00000	154,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	1,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,131.00000	1,991,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	60.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,831.00000	7,690,000	60.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,169.00000	4,310,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	55.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,881.00000	5,740,000	55.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	47.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,881.00000	3,740,000	47.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	60.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,931.00000	7,790,000	60.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	55.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,931.00000	5,790,000	55.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	48.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,931.00000	3,790,000	48.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,069.00000	4,210,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	60.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,081.00000	7,940,000	60.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	56.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,081.00000	5,940,000	56.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	49.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,081.00000	3,940,000	49.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,919.00000	4,060,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	60.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,981.00000	7,840,000	60.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	55.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,981.00000	5,840,000	55.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,019.00000	4,160,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,631.00000	9,490,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	60.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,031.00000	7,890,000	60.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	56.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,031.00000	5,890,000	56.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,969.00000	4,110,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,131.00000	7,990,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,869.00000	4,010,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,181.00000	8,040,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	56.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,181.00000	6,040,000	56.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		823.00000	962,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		4.00000	2,000	25.26	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,819.00000	1,960,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,819.00000	2,960,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,819.00000	3,960,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	60.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,731.00000	7,590,000	60.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,269.00000	4,410,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	60.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,781.00000	7,640,000	60.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,219.00000	4,360,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,231.00000	8,090,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	56.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,231.00000	6,090,000	56.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,769.00000	3,910,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		494.00000	625,000	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		25.00000	15,000	23.77	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.13060	7.98750		20.27	46,425,726.00	5,710	34,228.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,863.00000	7,719,000	35.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	32.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,864.00000	5,720,000	32.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		9.00000	13,000	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,872.00000	3,732,000	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		51.00000	68,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,914.00000	1,787,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,159.00000	1,300,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		22.00000	19,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,140.00000	2,283,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,138.00000	3,281,000	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,138.00000	4,281,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,813.00000	7,669,000	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,814.00000	5,670,000	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		9.00000	14,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,822.00000	3,683,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		53.00000	71,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,866.00000	1,740,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		430.00000	533,000	19.55	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		243.00000	202,000	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,207.00000	1,348,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		20.00000	17,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,190.00000	2,333,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,188.00000	3,331,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,188.00000	4,331,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		404.00000	504,000	19.66	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		267.00000	223,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,913.00000	7,769,000	35.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	1,000	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,913.00000	5,770,000	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		8.00000	13,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,921.00000	3,782,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		49.00000	66,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,962.00000	1,835,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		379.00000	476,000	19.76	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		292.00000	245,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,111.00000	1,252,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	21,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,090.00000	2,233,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,088.00000	3,231,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,088.00000	4,231,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,963.00000	7,819,000	36.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	1,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,963.00000	5,820,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		8.00000	13,000	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,971.00000	3,832,000	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		47.00000	63,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,010.00000	1,882,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		355.00000	449,000	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		318.00000	268,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,064.00000	1,204,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		27.00000	23,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,041.00000	2,183,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	2,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,038.00000	3,181,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,038.00000	4,181,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,063.00000	7,919,000	36.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,063.00000	5,920,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		7.00000	12,000	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,070.00000	3,931,000	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		44.00000	59,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,107.00000	1,978,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		313.00000	399,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		376.00000	318,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		972.00000	1,110,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		35.00000	29,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,941.00000	2,084,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,938.00000	3,081,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	29.06	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,938.00000	4,081,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,113.00000	7,969,000	36.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,113.00000	5,970,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		7.00000	11,000	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,120.00000	3,980,000	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		41.00000	57,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,154.00000	2,026,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		295.00000	375,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		408.00000	344,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		929.00000	1,063,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		42.00000	32,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,892.00000	2,034,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	3,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,888.00000	3,031,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,888.00000	4,031,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,163.00000	8,019,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	1,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,163.00000	6,020,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		6.00000	11,000	34.12	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	13/09/2010	Foreign Exchange Future	12.15	Put		4,169.00000	4,030,000	34.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		39.00000	55,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,202.00000	2,074,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		278.00000	353,000	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		441.00000	372,000	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		886.00000	1,017,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		49.00000	36,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,842.00000	1,985,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	4,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,838.00000	2,981,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,838.00000	3,981,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,313.00000	8,169,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	1,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,313.00000	6,170,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		5.00000	9,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,318.00000	4,178,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		34.00000	48,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,347.00000	2,217,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		764.00000	890,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		77.00000	59,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,694.00000	1,836,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	5,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,688.00000	2,831,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,688.00000	3,831,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,263.00000	8,119,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	1,000	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,263.00000	6,120,000	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		6.00000	10,000	34.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,269.00000	4,129,000	34.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		36.00000	50,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,299.00000	2,169,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		247.00000	316,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		510.00000	435,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		803.00000	931,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		66.00000	50,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,743.00000	1,886,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,738.00000	2,881,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,738.00000	3,881,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,413.00000	8,269,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,413.00000	6,269,000	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		5.00000	8,000	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,418.00000	4,277,000	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		31.00000	44,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,444.00000	2,313,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		207.00000	268,000	21.37	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		620.00000	537,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		687.00000	809,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		100.00000	78,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,596.00000	1,738,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	7,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,589.00000	2,732,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,588.00000	3,731,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		233.00000	299,000	20.93	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		546.00000	468,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,713.00000	7,569,000	35.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,714.00000	5,570,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		10.00000	15,000	32.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,723.00000	3,584,000	32.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		58.00000	77,000	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,771.00000	1,646,000	27.06	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	13/09/2010	Foreign Exchange Future	7.70	Call		487.00000	595,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		200.00000	164,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,303.00000	1,444,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		16.00000	13,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,289.00000	2,432,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,288.00000	3,431,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,288.00000	4,431,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,763.00000	7,619,000	35.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,764.00000	5,620,000	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		10.00000	14,000	33.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,773.00000	3,633,000	33.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		55.00000	74,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,818.00000	1,693,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		458.00000	563,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		221.00000	182,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,255.00000	1,396,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		18.00000	15,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,240.00000	2,382,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,238.00000	3,381,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,238.00000	4,381,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,013.00000	7,869,000	36.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	1,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,013.00000	5,870,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		8.00000	12,000	33.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,021.00000	3,881,000	33.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		46.00000	61,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,059.00000	1,930,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		332.00000	423,000	19.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		345.00000	292,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,017.00000	1,157,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		30.00000	26,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,991.00000	2,134,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,988.00000	3,131,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,988.00000	4,131,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,213.00000	8,069,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	1,000	32.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,213.00000	6,070,000	32.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		6.00000	10,000	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,219.00000	4,079,000	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		37.00000	52,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,250.00000	2,121,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		262.00000	334,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		475.00000	403,000	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		844.00000	974,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		57.00000	43,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,793.00000	1,935,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	4,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,788.00000	2,931,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,788.00000	3,931,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,363.00000	8,219,000	36.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	1,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,363.00000	6,220,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		5.00000	8,000	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,368.00000	4,227,000	33.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		32.00000	46,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,395.00000	2,265,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		220.00000	283,000	21.15	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		583.00000	502,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		725.00000	849,000	18.63	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		88.00000	68,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,645.00000	1,787,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	6,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,638.00000	2,781,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,638.00000	3,781,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		81.00000	108,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,394.00000	1,277,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		94.00000	124,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,257.00000	1,143,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		738.00000	647,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		175.00000	228,000	22.02	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		861.00000	764,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		148.00000	195,000	22.68	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		98.00000	131,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,211.00000	1,100,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		108.00000	144,000	24.00	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,121.00000	1,013,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		166.00000	216,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		779.00000	685,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		162.00000	131,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		549.00000	662,000	19.14	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		517.00000	628,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		180.00000	147,000	19.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		698.00000	610,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		185.00000	241,000	21.81	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.24570	8.10160		20.00	30,550,318.50	3,705	7,316.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	2,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,849.00000	7,706,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		14.00000	20,000	34.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,862.00000	5,724,000	34.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		41.00000	52,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,889.00000	3,756,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		121.00000	151,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,969.00000	1,855,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		527.00000	626,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		375.00000	330,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,209.00000	1,346,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		57.00000	50,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,159.00000	2,303,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,153.00000	3,298,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,152.00000	4,296,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		317.00000	385,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		765.00000	689,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	2,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,899.00000	7,756,000	31.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		14.00000	19,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,912.00000	5,773,000	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		40.00000	51,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,938.00000	3,805,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		118.00000	147,000	25.99	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,016.00000	1,901,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,164.00000	1,301,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		62.00000	55,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,110.00000	2,253,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	7,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,104.00000	3,248,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,102.00000	4,246,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	2,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,949.00000	7,806,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		14.00000	19,000	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,962.00000	5,823,000	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		39.00000	50,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,987.00000	3,854,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		115.00000	143,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,063.00000	1,947,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		481.00000	576,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		429.00000	380,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,120.00000	1,256,000	17.98	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	7.05	Put		68.00000	60,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,061.00000	2,204,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	8,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,054.00000	3,198,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,052.00000	4,196,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	2,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,999.00000	7,856,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		13.00000	18,000	34.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,011.00000	5,872,000	34.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		38.00000	49,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,036.00000	3,903,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		112.00000	139,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,110.00000	1,993,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		460.00000	552,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		458.00000	406,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,077.00000	1,212,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		75.00000	66,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,011.00000	2,154,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	8,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,004.00000	3,148,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,002.00000	4,146,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.12	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	13/12/2010	Foreign Exchange Future	8.00	Call		504.00000	601,000	19.41	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		402.00000	355,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	2,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,049.00000	7,906,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		13.00000	18,000	34.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,061.00000	5,922,000	34.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		37.00000	48,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,085.00000	3,952,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		108.00000	135,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,156.00000	2,039,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		441.00000	530,000	19.76	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		489.00000	434,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,037.00000	1,169,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		85.00000	73,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,962.00000	2,105,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		10.00000	9,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,954.00000	3,098,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,952.00000	4,096,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,099.00000	7,955,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	18,000	34.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,110.00000	5,972,000	34.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		36.00000	47,000	31.66	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	13/12/2010	Foreign Exchange Future	12.20	Put		4,134.00000	4,001,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		105.00000	132,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,203.00000	2,086,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		423.00000	508,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		521.00000	462,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		997.00000	1,126,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		95.00000	80,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,914.00000	2,056,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	10,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,904.00000	3,048,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,902.00000	4,046,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,149.00000	8,005,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	17,000	34.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,159.00000	6,021,000	34.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		35.00000	46,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,183.00000	4,050,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		101.00000	128,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,249.00000	2,132,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		405.00000	487,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		553.00000	491,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		959.00000	1,083,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		107.00000	87,000	17.66	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	13/12/2010	Foreign Exchange Future	6.25	Call		1,865.00000	2,006,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	10,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,854.00000	2,999,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,852.00000	3,996,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,349.00000	8,205,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		9.00000	14,000	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,357.00000	6,218,000	34.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		31.00000	41,000	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,379.00000	4,245,000	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		89.00000	113,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,437.00000	2,317,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		344.00000	416,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		692.00000	620,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		816.00000	933,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		164.00000	137,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,673.00000	1,813,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		21.00000	17,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,655.00000	2,799,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,652.00000	3,797,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,299.00000	8,155,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		10.00000	15,000	34.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,308.00000	6,169,000	34.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		32.00000	42,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,330.00000	4,196,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		92.00000	117,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,390.00000	2,271,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		358.00000	433,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		656.00000	587,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		850.00000	970,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		148.00000	124,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,721.00000	1,861,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		19.00000	15,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,705.00000	2,849,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,702.00000	3,846,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		305.00000	371,000	21.19	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		803.00000	725,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,399.00000	8,255,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		9.00000	13,000	34.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,407.00000	6,267,000	34.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		30.00000	40,000	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,428.00000	4,294,000	32.15	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	10.50	Call		87.00000	110,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,485.00000	2,364,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		330.00000	400,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		728.00000	654,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		783.00000	898,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		181.00000	152,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,625.00000	1,765,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	19,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,606.00000	2,750,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,603.00000	3,747,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		389.00000	468,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		587.00000	522,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,750.00000	7,606,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		15.00000	21,000	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,763.00000	5,625,000	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		43.00000	55,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,791.00000	3,659,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		129.00000	159,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,877.00000	1,763,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		577.00000	680,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		325.00000	284,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,299.00000	1,436,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		47.00000	40,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,258.00000	2,402,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,253.00000	3,397,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,252.00000	4,396,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	2,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,799.00000	7,656,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		15.00000	20,000	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,813.00000	5,674,000	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		42.00000	53,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,840.00000	3,707,000	30.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		125.00000	155,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,923.00000	1,809,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		552.00000	652,000	19.18	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		350.00000	306,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,253.00000	1,391,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		51.00000	45,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,209.00000	2,352,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,203.00000	3,347,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,202.00000	4,346,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.12	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	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,199.00000	8,055,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		11.00000	16,000	34.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,209.00000	6,070,000	34.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		34.00000	45,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,232.00000	4,099,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		98.00000	124,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,296.00000	2,178,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		922.00000	1,045,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		120.00000	99,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,817.00000	1,958,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	12,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,805.00000	2,949,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,802.00000	3,946,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,249.00000	8,105,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		10.00000	15,000	34.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,258.00000	6,119,000	34.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		33.00000	44,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,281.00000	4,148,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		95.00000	121,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,343.00000	2,225,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		373.00000	450,000	20.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		621.00000	554,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		886.00000	1,007,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		134.00000	111,000	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,769.00000	1,909,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		17.00000	13,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,755.00000	2,899,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,752.00000	3,896,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		4.00000	7,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,952.00000	6,811,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		22.00000	30,000	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,970.00000	4,834,000	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		63.00000	81,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,011.00000	2,885,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		217.00000	266,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,165.00000	1,070,000	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,052.00000	5,196,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,207.00000	1,111,000	22.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		209.00000	257,000	22.91	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		159.00000	197,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,557.00000	1,451,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		195.00000	240,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,293.00000	1,194,000	23.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		154.00000	191,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,602.00000	1,495,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		604.00000	708,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		302.00000	262,000	18.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.36040	8.21630		19.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		666.00000	754,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		450.00000	394,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		640.00000	725,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		474.00000	415,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		693.00000	782,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		427.00000	372,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		750.00000	675,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		466.00000	535,000	20.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,447.00000	2,329,000	26.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		163.00000	189,000	26.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.47710	8.33380		19.92	0.00	0	825.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,100.00000	1,236,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		216.00000	209,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		1,065.00000	1,200,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		231.00000	223,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,136.00000	1,273,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		202.00000	196,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.47430	11.33050		18.21	23,671,480.90	2,063	32,028.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,720.00000	10,576,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,720.00000	8,576,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,020.00000	10,876,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,020.00000	8,876,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,520.00000	10,376,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,520.00000	8,376,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,520.00000	6,376,000	46.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,520.00000	4,376,000	40.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,370.00000	10,226,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,370.00000	8,226,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,370.00000	6,226,000	45.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,370.00000	4,226,000	39.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,270.00000	10,126,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,270.00000	8,126,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,271.00000	2,127,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		11.00000	12,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,281.00000	1,138,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		754.00000	886,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		24.00000	12,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,732.00000	1,875,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,070.00000	9,926,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,070.00000	7,926,000	48.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,120.00000	9,976,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,120.00000	7,976,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		16.00000	18,000	22.95	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,136.00000	994,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		163.00000	207,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		283.00000	183,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		893.00000	1,030,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		13.00000	6,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,882.00000	2,025,000	29.62	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	9.45	Put		2.00000	1,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,570.00000	10,426,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,570.00000	6,426,000	46.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,570.00000	4,426,000	40.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,770.00000	10,626,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,770.00000	8,626,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,770.00000	6,626,000	46.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,920.00000	10,776,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,920.00000	8,776,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		25.00000	30,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		945.00000	806,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		255.00000	331,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		175.00000	107,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,087.00000	1,228,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		7.00000	4,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,970.00000	10,826,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,970.00000	8,826,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		228.00000	297,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		198.00000	123,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,038.00000	1,178,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		8.00000	4,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,870.00000	10,726,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,870.00000	8,726,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,871.00000	2,727,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		3.00000	3,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,873.00000	1,729,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		28.00000	34,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		898.00000	760,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		285.00000	367,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		155.00000	93,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,136.00000	1,277,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		6.00000	3,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,820.00000	10,676,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,820.00000	6,676,000	46.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,820.00000	4,676,000	41.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,670.00000	10,526,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,670.00000	8,526,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,620.00000	10,476,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,620.00000	8,476,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,620.00000	6,476,000	46.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,620.00000	4,476,000	40.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,470.00000	10,326,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,470.00000	8,326,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,470.00000	6,326,000	46.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,470.00000	4,326,000	40.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		73.00000	91,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		543.00000	417,000	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		578.00000	699,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		48.00000	25,000	20.06	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	9.80	Call		1,533.00000	1,676,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	2,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,420.00000	10,276,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,420.00000	8,276,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,320.00000	10,176,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,320.00000	8,176,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,321.00000	2,177,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		104.00000	131,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		424.00000	307,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		708.00000	838,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	14,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,220.00000	10,076,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,220.00000	8,076,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	46.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,720.00000	6,576,000	46.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	44.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,720.00000	5,576,000	44.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,720.00000	4,576,000	40.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,720.00000	3,576,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,222.00000	2,078,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		12.00000	14,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,232.00000	1,090,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		130.00000	165,000	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		350.00000	241,000	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		800.00000	933,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		20.00000	9,000	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,782.00000	1,925,000	28.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	1,000	28.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	32.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,921.00000	2,777,000	32.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	47.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,270.00000	7,126,000	47.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,270.00000	5,126,000	42.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,270.00000	4,126,000	39.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		36.00000	43,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		806.00000	669,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		349.00000	442,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		119.00000	68,000	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,170.00000	7,026,000	47.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		5.00000	5,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,675.00000	1,531,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		46.00000	55,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		716.00000	581,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		419.00000	523,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		89.00000	49,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,334.00000	1,476,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		4.00000	2,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	46.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,870.00000	6,726,000	46.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,870.00000	5,726,000	44.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,870.00000	4,726,000	41.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,870.00000	3,726,000	37.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,371.00000	2,227,000	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		9.00000	10,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,379.00000	1,236,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		93.00000	116,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		463.00000	342,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		664.00000	791,000	20.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		34.00000	17,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,632.00000	1,775,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	1,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		65.00000	80,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		585.00000	456,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		536.00000	653,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		56.00000	29,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,483.00000	1,626,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	2,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,320.00000	6,176,000	45.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	42.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,320.00000	5,176,000	42.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		3.00000	4,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,823.00000	1,680,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		32.00000	38,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		852.00000	714,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,186.00000	1,327,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		6.00000	3,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,220.00000	7,076,000	47.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,220.00000	5,076,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,220.00000	4,076,000	39.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	31.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,721.00000	2,577,000	31.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,724.00000	1,580,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		41.00000	49,000	21.05	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		761.00000	625,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		383.00000	482,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		103.00000	58,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,284.00000	1,426,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	2,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	47.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,120.00000	6,976,000	47.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	45.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,120.00000	5,976,000	45.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,120.00000	4,976,000	42.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,120.00000	3,976,000	38.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		5.00000	5,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,625.00000	1,481,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		51.00000	63,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		671.00000	539,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		457.00000	566,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		77.00000	42,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,384.00000	1,526,000	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		4.00000	2,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		6.00000	6,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,576.00000	1,432,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		58.00000	71,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		628.00000	497,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,433.00000	1,576,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	2,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	46.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,920.00000	6,776,000	46.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,920.00000	5,776,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,920.00000	4,776,000	41.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,920.00000	3,776,000	37.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		8.00000	9,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,428.00000	1,285,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		82.00000	103,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		502.00000	379,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		620.00000	744,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		40.00000	20,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,583.00000	1,725,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	1,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,421.00000	2,277,000	29.38	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	18.00	Call		0.00000	0,000	46.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,670.00000	6,526,000	46.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	43.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,670.00000	5,526,000	43.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,670.00000	4,526,000	40.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	36.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,670.00000	3,526,000	36.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,122.00000	1,978,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,420.00000	6,276,000	45.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	43.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,420.00000	5,276,000	43.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,420.00000	4,276,000	39.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,420.00000	3,276,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		3.00000	3,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,923.00000	1,779,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,220.00000	6,076,000	45.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		202.00000	265,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		222.00000	141,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		989.00000	1,129,000	21.92	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	10.35	Put		9.00000	5,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,981.00000	2,125,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	45.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,070.00000	5,926,000	45.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,070.00000	4,926,000	41.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.03	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,070.00000	2,926,000	33.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		182.00000	235,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		252.00000	161,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		941.00000	1,080,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		11.00000	6,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,170.00000	5,026,000	42.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,170.00000	4,026,000	39.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,170.00000	3,026,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,172.00000	2,028,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		14.00000	16,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,184.00000	1,042,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		146.00000	185,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		316.00000	211,000	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		846.00000	982,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		16.00000	8,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,832.00000	1,975,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,570.00000	8,426,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,070.00000	6,926,000	47.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	43.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,570.00000	5,426,000	43.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,070.00000	3,926,000	38.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,571.00000	2,427,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		18.00000	20,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,088.00000	946,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		496.00000	609,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		66.00000	35,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,931.00000	2,075,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,431.00000	3,574,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,671.00000	2,527,000	30.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,820.00000	8,676,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	47.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,320.00000	7,176,000	47.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	44.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,820.00000	5,676,000	44.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,320.00000	4,176,000	39.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,821.00000	2,677,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		10.00000	11,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,330.00000	1,187,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		316.00000	404,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		136.00000	80,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,682.00000	1,825,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	1,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,181.00000	3,324,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,270.00000	9,126,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,770.00000	7,626,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,270.00000	6,126,000	45.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,770.00000	4,626,000	41.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,270.00000	3,126,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		4.00000	4,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,774.00000	1,630,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		116.00000	147,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		386.00000	273,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,235.00000	1,377,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		5.00000	3,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,731.00000	2,874,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	46.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,970.00000	6,826,000	46.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,970.00000	5,826,000	44.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,970.00000	4,826,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	38.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,970.00000	3,826,000	38.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	32.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,971.00000	2,827,000	32.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	29.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,471.00000	2,327,000	29.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	3,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,972.00000	1,829,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		7.00000	8,000	24.61	0.00	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		1,477.00000	1,334,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		22.00000	26,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		992.00000	852,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,771.00000	2,627,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	47.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,020.00000	6,876,000	47.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	45.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,020.00000	5,876,000	45.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,020.00000	4,876,000	41.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,020.00000	3,876,000	38.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,521.00000	2,377,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	2,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,022.00000	1,878,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		6.00000	7,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,526.00000	1,383,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		20.00000	23,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,040.00000	899,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,621.00000	2,477,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.45	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,170.00000	6,026,000	45.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		2.00000	2,000	27.46	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,072.00000	1,928,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	1,000	32.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,020.00000	2,877,000	32.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,470.00000	9,326,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	47.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,470.00000	7,326,000	47.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	43.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,470.00000	5,326,000	43.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,470.00000	3,326,000	35.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,531.00000	2,674,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,370.00000	9,226,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	47.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,370.00000	7,226,000	47.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	42.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,370.00000	5,226,000	42.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,370.00000	3,226,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,631.00000	2,774,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,420.00000	9,276,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,420.00000	7,276,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,581.00000	2,724,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,670.00000	9,526,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,670.00000	7,526,000	48.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,331.00000	2,474,000	30.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	30.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,770.00000	9,626,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	44.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,770.00000	5,626,000	44.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,770.00000	3,626,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,231.00000	2,374,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,720.00000	9,576,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,720.00000	7,576,000	48.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,281.00000	2,424,000	30.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	30.38	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	21.15	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,820.00000	9,676,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,820.00000	7,676,000	48.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,820.00000	3,676,000	37.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,181.00000	2,324,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,970.00000	9,826,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,970.00000	7,826,000	48.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,031.00000	2,175,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,020.00000	9,876,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,020.00000	7,876,000	48.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,920.00000	9,776,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,920.00000	7,776,000	48.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,081.00000	2,225,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,220.00000	9,076,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,220.00000	3,076,000	33.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,781.00000	2,924,000	31.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	31.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,131.00000	2,274,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	30.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,131.00000	3,274,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,281.00000	3,424,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,081.00000	3,224,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,520.00000	9,376,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	47.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,520.00000	7,376,000	47.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	43.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,520.00000	5,376,000	43.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,520.00000	3,376,000	35.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,481.00000	2,624,000	30.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	30.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,320.00000	9,176,000	49.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,320.00000	3,176,000	34.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,681.00000	2,824,000	31.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	31.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,981.00000	3,124,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,070.00000	8,926,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,931.00000	3,074,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,570.00000	9,426,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	48.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,570.00000	7,426,000	48.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	35.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,570.00000	3,426,000	35.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,431.00000	2,574,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	30.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,170.00000	10,026,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,170.00000	8,026,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,620.00000	9,476,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,620.00000	7,476,000	48.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,620.00000	5,476,000	43.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,620.00000	3,476,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,381.00000	2,524,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,870.00000	9,726,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,870.00000	7,726,000	48.57	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.65280	11.50480		18.00	6,700,360.00	575	3,402.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		174.00000	167,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,469.00000	1,314,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		173.00000	187,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,368.00000	1,234,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		164.00000	176,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,409.00000	1,273,000	21.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.82510	11.67340		18.09	0.00	0	635.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		593.00000	596,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		820.00000	671,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		757.00000	645,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		580.00000	620,000	18.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08940	0.08700		26.64	0.00	0	160.00

Contract Details			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		716.00000	948,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		16.00000	8,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		132.00000	189,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		432.00000	249,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,702.00000	1,940,000	36.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		2.00000	0,000	36.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.09090	0.08850		23.84	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		788.00000	922,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		228.00000	122,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.80300	9.73630		19.17	6,430,768.00	656	22,355.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,364.00000	2,297,000	31.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	1,000	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,164.00000	2,098,000	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	1,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,264.00000	2,198,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,564.00000	9,497,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	52.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,564.00000	7,497,000	52.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	47.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,564.00000	5,497,000	47.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,564.00000	3,497,000	39.42	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	11.30	Call		2.00000	3,000	26.74	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,566.00000	1,500,000	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		33.00000	45,000	21.69	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		597.00000	542,000	21.69	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		475.00000	536,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		39.00000	33,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,437.00000	1,503,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,436.00000	2,503,000	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,864.00000	9,797,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	52.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,864.00000	7,797,000	52.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,864.00000	5,797,000	48.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,864.00000	3,797,000	41.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,865.00000	1,798,000	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		13.00000	19,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		877.00000	816,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		248.00000	299,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		112.00000	96,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,138.00000	1,204,000	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	23.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,136.00000	2,203,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,964.00000	9,897,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	53.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,964.00000	7,897,000	53.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,964.00000	5,897,000	49.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,964.00000	3,897,000	42.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,965.00000	1,898,000	28.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		10.00000	14,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		974.00000	911,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		188.00000	234,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		152.00000	131,000	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,039.00000	1,105,000	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,036.00000	2,103,000	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,614.00000	9,547,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	52.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,614.00000	7,547,000	52.42	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	15.35	Call		0.00000	0,000	48.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,614.00000	5,547,000	48.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,614.00000	3,547,000	39.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		2.00000	2,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,616.00000	1,549,000	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		28.00000	39,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		642.00000	586,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		433.00000	493,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		47.00000	40,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,387.00000	1,453,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,386.00000	2,453,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,664.00000	9,597,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	52.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,664.00000	7,597,000	52.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	48.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,664.00000	5,597,000	48.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	40.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,664.00000	3,597,000	40.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	2,000	27.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,665.00000	1,599,000	27.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		24.00000	33,000	22.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		688.00000	630,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		393.00000	451,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		57.00000	48,000	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,337.00000	1,404,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,336.00000	2,403,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	28.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,814.00000	9,747,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	52.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,814.00000	7,747,000	52.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	48.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,814.00000	5,747,000	48.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	41.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,814.00000	3,747,000	41.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,815.00000	1,748,000	28.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		15.00000	22,000	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		829.00000	769,000	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		281.00000	334,000	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		95.00000	81,000	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,188.00000	1,254,000	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,186.00000	2,253,000	28.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	28.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,714.00000	9,647,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	52.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,714.00000	7,647,000	52.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,714.00000	5,647,000	48.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	40.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,714.00000	3,647,000	40.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	2,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,715.00000	1,649,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		21.00000	29,000	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		735.00000	676,000	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		354.00000	410,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		68.00000	57,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,287.00000	1,354,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,286.00000	2,353,000	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,764.00000	9,697,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	52.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,764.00000	7,697,000	52.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	48.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,764.00000	5,697,000	48.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,764.00000	3,697,000	40.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	2,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,765.00000	1,699,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		18.00000	25,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		782.00000	722,000	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		317.00000	371,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		81.00000	68,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,237.00000	1,304,000	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,236.00000	2,303,000	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,114.00000	10,047,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,114.00000	8,047,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,114.00000	6,047,000	49.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,114.00000	4,047,000	42.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,115.00000	2,048,000	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		6.00000	9,000	24.47	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,120.00000	1,056,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		122.00000	156,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		236.00000	203,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		892.00000	957,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	4,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,886.00000	1,953,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,064.00000	9,997,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,064.00000	7,997,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,064.00000	5,997,000	49.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,064.00000	3,997,000	42.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,065.00000	1,998,000	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	10,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,071.00000	1,007,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		140.00000	177,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		204.00000	174,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		941.00000	1,006,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	3,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,936.00000	2,003,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,164.00000	10,097,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	53.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,164.00000	8,097,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,164.00000	6,097,000	49.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,164.00000	4,097,000	43.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		6.00000	8,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,170.00000	1,105,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		106.00000	137,000	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		270.00000	234,000	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		843.00000	909,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	6,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,836.00000	1,903,000	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,214.00000	10,147,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,214.00000	8,147,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,214.00000	6,147,000	49.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,214.00000	4,147,000	43.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	1,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,214.00000	2,148,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		5.00000	7,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,219.00000	1,154,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		92.00000	120,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		306.00000	267,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		795.00000	860,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	7,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,786.00000	1,853,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,014.00000	9,947,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	53.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,014.00000	7,947,000	53.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,014.00000	5,947,000	49.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,014.00000	3,947,000	42.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,015.00000	1,948,000	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		9.00000	12,000	23.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,023.00000	959,000	23.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		161.00000	204,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		175.00000	151,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		990.00000	1,056,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	3,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,986.00000	2,053,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	53.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,264.00000	10,197,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,264.00000	8,197,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,264.00000	6,197,000	49.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,264.00000	4,197,000	43.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		4.00000	6,000	25.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,268.00000	1,203,000	25.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		80.00000	104,000	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		344.00000	301,000	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		747.00000	812,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	9,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,736.00000	1,803,000	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,414.00000	10,347,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,414.00000	8,347,000	53.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	50.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,414.00000	6,347,000	50.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,414.00000	4,347,000	44.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,414.00000	2,347,000	31.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	4,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,417.00000	1,351,000	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		51.00000	69,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		465.00000	416,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		608.00000	671,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		22.00000	18,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,587.00000	1,653,000	25.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	25.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.96410	9.89390		17.79	2,012,748.20	202	10,260.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		68.00000	80,000	23.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,839.00000	1,781,000	23.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		264.00000	307,000	18.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		570.00000	543,000	18.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		799.00000	763,000	19.75	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		193.00000	227,000	19.75	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		433.00000	413,000	17.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		327.00000	377,000	17.97	0.00	0	2,000.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.11910	10.04790		17.82	758,932.50	75	2,130.00
€ / 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		10,152.00000	10,081,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,154.00000	8,083,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		13.00000	15,000	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,165.00000	6,096,000	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		44.00000	51,000	27.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,196.00000	4,132,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		125.00000	145,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,277.00000	2,226,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		223.00000	257,000	20.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,375.00000	1,338,000	20.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		451.00000	506,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		603.00000	587,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		988.00000	1,050,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		140.00000	131,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,870.00000	1,938,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	19,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		137.00000	158,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,139.00000	2,089,000	23.38	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		10,202.00000	10,131,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		2.00000	2,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,204.00000	8,133,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		13.00000	14,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,215.00000	6,145,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		43.00000	50,000	27.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,245.00000	4,181,000	27.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		121.00000	141,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,323.00000	2,272,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		216.00000	249,000	21.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,418.00000	1,380,000	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	13/12/2010	Foreign Exchange Future	10.25	Call		434.00000	488,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		636.00000	619,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		952.00000	1,014,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		154.00000	145,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,823.00000	1,891,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		25.00000	22,000	16.38	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		10,902.00000	10,831,000	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		8,903.00000	8,832,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		6.00000	7,000	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,908.00000	6,838,000	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		28.00000	32,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,930.00000	4,863,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		82.00000	95,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,984.00000	2,926,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		144.00000	167,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,046.00000	1,998,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		263.00000	302,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,165.00000	1,133,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		549.00000	609,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		451.00000	440,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,185.00000	1,251,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		87.00000	82,000	15.60	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

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	20.85	Put		10,802.00000	10,731,000	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		8,803.00000	8,732,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		7.00000	8,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,809.00000	6,739,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		30.00000	34,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,832.00000	4,765,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		86.00000	100,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,888.00000	2,831,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		152.00000	176,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,954.00000	1,907,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		282.00000	322,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,084.00000	1,053,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		596.00000	656,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		398.00000	387,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,272.00000	1,338,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		74.00000	69,000	15.71	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		9,952.00000	9,881,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	3,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,954.00000	7,884,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		16.00000	18,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,968.00000	5,899,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		50.00000	57,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,002.00000	3,938,000	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		140.00000	163,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,092.00000	2,044,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		255.00000	292,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,207.00000	1,173,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		527.00000	586,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		479.00000	467,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,142.00000	1,209,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		94.00000	90,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,064.00000	2,133,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	14,000	17.02	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		10,052.00000	9,981,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,054.00000	7,983,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		15.00000	17,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,067.00000	5,998,000	29.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		47.00000	55,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,099.00000	4,036,000	27.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		133.00000	154,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,185.00000	2,135,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		238.00000	274,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,290.00000	1,255,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		487.00000	544,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		539.00000	525,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,062.00000	1,125,000	15.43	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	13/12/2010	Foreign Exchange Future	9.10	Put		114.00000	106,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,966.00000	2,035,000	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		18.00000	16,000	16.55	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		10,352.00000	10,281,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	2,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,353.00000	8,283,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		11.00000	13,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,363.00000	6,294,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		39.00000	45,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,391.00000	4,326,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		111.00000	129,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,463.00000	2,410,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		197.00000	227,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,549.00000	1,508,000	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		389.00000	439,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		741.00000	720,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		851.00000	912,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		203.00000	193,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,681.00000	1,749,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		33.00000	30,000	16.21	0.00	0	0.00
€ / 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		10,502.00000	10,431,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	2,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,503.00000	8,433,000	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	16.55	Call		9.00000	11,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,511.00000	6,442,000	29.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		36.00000	41,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,538.00000	4,472,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		102.00000	118,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,604.00000	2,549,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		180.00000	208,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,682.00000	1,639,000	21.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		348.00000	395,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		850.00000	826,000	19.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		758.00000	818,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		260.00000	249,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,541.00000	1,609,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		43.00000	40,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	1,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,802.00000	9,732,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	3,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,804.00000	7,734,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		17.00000	19,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,819.00000	5,750,000	29.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		53.00000	61,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,855.00000	3,792,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,211.00000	2,281,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	12,000	17.73	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

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	19.90	Put		9,852.00000	9,781,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	3,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,854.00000	7,784,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		17.00000	19,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,869.00000	5,800,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		52.00000	60,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,904.00000	3,841,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		148.00000	171,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,000.00000	1,952,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		272.00000	312,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,124.00000	1,093,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		572.00000	632,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		424.00000	413,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,228.00000	1,295,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		80.00000	76,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,162.00000	2,232,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	13,000	17.50	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		9,902.00000	9,831,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	3,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,904.00000	7,834,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		16.00000	18,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,918.00000	5,849,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		51.00000	59,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,953.00000	3,890,000	27.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,113.00000	2,183,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	14,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		670.00000	652,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		418.00000	471,000	18.39	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			343.49200	344.91000			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			316.52200	317.97300			6,330,440.00	2	1,460.00
ALBI	On	04/11/2010	Index Future			321.82100	323.29700			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.51040	6.52480		16.22	23,567,648.00	3,620	7,535.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,075.00000	8,090,000	58.60	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.81	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,075.00000	6,090,000	52.81	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	46.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,075.00000	4,090,000	46.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	35.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,075.00000	2,090,000	35.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		66.00000	66,000	17.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		141.00000	156,000	17.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		925.00000	911,000	25.32	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	25.32	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		1,925.00000	1,910,000	24.33	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.33	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		2,925.00000	2,910,000	22.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,925.00000	3,910,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		8,025.00000	8,040,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		6,025.00000	6,040,000	52.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		4,025.00000	4,040,000	45.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	35.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		2,025.00000	2,040,000	35.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		83.00000	83,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		108.00000	123,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		975.00000	961,000	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		1,975.00000	1,960,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		2,975.00000	2,960,000	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		3,975.00000	3,960,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,975.00000	7,990,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,975.00000	5,990,000	52.50	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	10.50	Call		0.00000	0,000	45.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,975.00000	3,990,000	45.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	35.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,975.00000	1,990,000	35.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		105.00000	104,000	16.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		80.00000	94,000	16.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,025.00000	1,011,000	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,025.00000	2,010,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,025.00000	3,010,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,025.00000	4,010,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		41.00000	42,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		216.00000	232,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,325.00000	8,340,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	53.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,325.00000	6,340,000	53.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,325.00000	4,340,000	46.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	37.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,325.00000	2,340,000	37.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		19.00000	21,000	19.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		344.00000	361,000	19.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		677.00000	663,000	22.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	3,000	22.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,675.00000	1,660,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,675.00000	2,660,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,675.00000	3,660,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,225.00000	8,240,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	53.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,225.00000	6,240,000	53.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	46.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,225.00000	4,240,000	46.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,225.00000	2,240,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		32.00000	33,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		257.00000	273,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		776.00000	762,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	2,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,775.00000	1,760,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,775.00000	2,760,000	23.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	23.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,775.00000	3,760,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,375.00000	8,390,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	53.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,375.00000	6,390,000	53.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,375.00000	4,390,000	47.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,375.00000	2,390,000	37.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		15.00000	16,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		390.00000	406,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		628.00000	614,000	22.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	22.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,625.00000	1,610,000	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,625.00000	2,610,000	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,625.00000	3,610,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,275.00000	8,290,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,275.00000	6,290,000	53.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.71	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	10.80	Put		4,275.00000	4,290,000	46.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	36.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,275.00000	2,290,000	36.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		25.00000	26,000	19.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		300.00000	316,000	19.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		727.00000	712,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,725.00000	1,710,000	24.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	24.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,725.00000	2,710,000	23.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,725.00000	3,710,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,125.00000	8,140,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	52.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,125.00000	6,140,000	52.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	46.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,125.00000	4,140,000	46.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	36.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,125.00000	2,140,000	36.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		52.00000	53,000	17.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		177.00000	193,000	17.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		876.00000	861,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	24.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,875.00000	1,860,000	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,875.00000	2,860,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,875.00000	3,860,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,625.00000	8,640,000	58.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	54.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,625.00000	6,640,000	54.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	47.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,625.00000	4,640,000	47.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	38.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,625.00000	2,640,000	38.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		5.00000	5,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		630.00000	645,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		387.00000	376,000	19.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		12.00000	16,000	19.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,375.00000	1,360,000	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,375.00000	2,360,000	23.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,375.00000	3,360,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	58.60	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	15.10	Put		8,575.00000	8,590,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	54.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,575.00000	6,590,000	54.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	47.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,575.00000	4,590,000	47.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,575.00000	2,590,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		6.00000	7,000	21.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		581.00000	597,000	21.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		434.00000	422,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		9.00000	12,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,425.00000	1,410,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,425.00000	2,410,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,425.00000	3,410,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,475.00000	8,490,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	54.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,475.00000	6,490,000	54.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	47.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,475.00000	4,490,000	47.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,475.00000	2,490,000	37.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		10.00000	10,000	20.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		485.00000	500,000	20.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		530.00000	517,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		5.00000	7,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,525.00000	1,510,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,525.00000	2,510,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,525.00000	3,510,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,425.00000	8,440,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	53.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,425.00000	6,440,000	53.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	47.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,425.00000	4,440,000	47.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,425.00000	2,440,000	37.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		12.00000	13,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		437.00000	453,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		579.00000	565,000	21.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		4.00000	5,000	21.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,575.00000	1,560,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,575.00000	2,560,000	23.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,575.00000	3,560,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,675.00000	8,690,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	54.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,675.00000	6,690,000	54.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	48.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,675.00000	4,690,000	48.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	38.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,675.00000	2,690,000	38.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		4.00000	4,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		679.00000	694,000	22.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		341.00000	331,000	19.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		16.00000	21,000	19.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,325.00000	1,310,000	25.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	25.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,325.00000	2,310,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,325.00000	3,310,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,525.00000	8,540,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,525.00000	6,540,000	54.18	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	11.05	Call		0.00000	0,000	47.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,525.00000	4,540,000	47.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	38.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,525.00000	2,540,000	38.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		8.00000	8,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		533.00000	548,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		482.00000	469,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		7.00000	9,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,475.00000	1,460,000	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,475.00000	2,460,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,475.00000	3,460,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,725.00000	8,740,000	58.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	54.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,725.00000	6,740,000	54.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	48.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,725.00000	4,740,000	48.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	39.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,725.00000	2,740,000	39.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		3.00000	3,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		728.00000	743,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		296.00000	287,000	18.75	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	6.25	Put		21.00000	27,000	18.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,275.00000	1,260,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,275.00000	2,260,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,275.00000	3,260,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.81	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.53920	6.55110		15.47	274,646.40	42	5,520.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		116.00000	111,000	16.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		465.00000	472,000	16.99	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.56910	6.57960		15.72	0.00	0	4,650.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		207.00000	198,000	16.90	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		527.00000	529,000	16.90	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		564.00000	566,000	17.10	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		194.00000	185,000	17.10	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.41160	7.42360		9.94	0.00	0	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		153.00000	144,000	11.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		29.00000	32,000	11.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		114.00000	107,000	10.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		40.00000	45,000	10.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		194.00000	185,000	11.60	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		20.00000	23,000	11.60	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.52340	7.53460		12.44	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		219.00000	218,000	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		184.00000	195,000	12.44	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			139.74500	140.11100			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.08400	142.45600			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			317.86300	319.28000		6.57	0.00	0	325.00
GOVI	On 05/08/2010	GOVI	315.60	Call		58,446.00000	49,263,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		21,646.00000	26,633,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			323.18500	324.62500			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		43,750.00000	58,150,000		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		43,850.00000	58,250,000		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		43,650.00000	58,050,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			379.26200	379.21300			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.60500	6.59600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.56500	6.55700			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54500	6.52700			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.54500	6.52100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.54500	6.52100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.54500	6.52200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.54500	6.52200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.71500	6.69400			0.00	5,000	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.97500	6.95200			0.00	5,000	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.34500	7.32400			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.66500	7.63900			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.87500	7.84000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	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			308.81400	310.47400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			313.98400	315.67200			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.26400	8.18000		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,767.00000	2,431,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		152.00000	206,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,842.00000	1,558,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		365.00000	471,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,795.00000	3,427,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Put		55.00000	77,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		763.00000	941,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,088.00000	876,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.36000	8.27100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,896.00000	1,656,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		887.00000	1,041,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,036.00000	1,786,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		809.00000	952,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,762.00000	1,532,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		973.00000	1,136,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.43000	8.33400		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		910.00000	778,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,753.00000	3,024,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		983.00000	844,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,612.00000	2,876,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		840.00000	716,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,898.00000	3,177,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.08600	9.00400		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,335.00000	2,828,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,088.00000	1,338,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,032.00000	796,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,424.00000	3,945,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,837.00000	6,153,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		225.00000	298,000	10.19	0.00	0	1,300.00

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	10.00	Call		8,785.00000	8,060,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		88.00000	119,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.15300	9.06900		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,007.00000	3,557,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,373.00000	2,686,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,273.00000	3,807,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,193.00000	2,490,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,749.00000	3,316,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,563.00000	2,892,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,816.00000	5,307,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,847.00000	1,575,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.20400	9.11700		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,367.00000	3,003,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,428.00000	4,843,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,583.00000	3,204,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,189.00000	4,589,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,162.00000	2,813,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,681.00000	5,111,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.21800	8.15500		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,067.00000	2,847,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		33.00000	43,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.31500	8.24800		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,559.00000	1,413,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		690.00000	776,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		1,670.00000	1,519,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		629.00000	710,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,452.00000	1,312,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		754.00000	846,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.38200	8.31000		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		760.00000	674,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,783.00000	1,933,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		824.00000	732,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,681.00000	1,825,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		700.00000	618,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,889.00000	2,043,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.80400	8.72100		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,914.00000	2,562,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		247.00000	320,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.89800	8.81200		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,916.00000	2,617,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		769.00000	896,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,090.00000	2,783,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		701.00000	821,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,747.00000	2,457,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		842.00000	978,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.97300	8.88200		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,205.00000	1,049,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,067.00000	3,349,000	5.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		1,297.00000	1,133,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,913.00000	3,186,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,119.00000	971,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,229.00000	3,518,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.90000	8.81800		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,746.00000	2,382,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		344.00000	442,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		870.00000	685,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,540.00000	1,817,000	6.81	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.98600	8.90100		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,962.00000	2,654,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,065.00000	1,223,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,144.00000	2,826,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		979.00000	1,128,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,786.00000	2,488,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,158.00000	1,326,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.05200	8.96300		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,197.00000	1,040,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,725.00000	4,044,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,291.00000	1,126,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,542.00000	3,853,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,107.00000	959,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,913.00000	4,241,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.21500	8.14100		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Call		2,476.00000	2,270,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		19.00000	27,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.32900	8.24900		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,199.00000	1,064,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		520.00000	602,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,287.00000	1,146,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		474.00000	550,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,115.00000	985,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		571.00000	658,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.41100	8.32400		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		557.00000	479,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,379.00000	1,520,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		604.00000	522,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,299.00000	1,436,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		512.00000	439,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,462.00000	1,608,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.92600	8.84400		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,946.00000	3,523,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		187.00000	245,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,773.00000	2,403,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		422.00000	533,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,785.00000	4,207,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		197.00000	138,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			9.00200	8.91700		7.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		3,027.00000	2,708,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,133.00000	1,303,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,215.00000	2,886,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,042.00000	1,201,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,846.00000	2,536,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,412,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.06100	8.97300		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,836.00000	1,627,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,106.00000	3,392,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,961.00000	1,742,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,944.00000	3,220,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,717.00000	1,517,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,275.00000	3,570,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.96000	8.87800		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,945.00000	3,513,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		238.00000	307,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.03300	8.94900		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,006.00000	2,681,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,219.00000	1,398,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,198.00000	2,863,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,119.00000	1,287,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,820.00000	2,506,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,326.00000	1,516,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.08900	9.00200		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	03/02/2011	Bond Future	8.75	Call		1,866.00000	1,654,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,373.00000	3,674,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,993.00000	1,771,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,199.00000	3,489,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,745.00000	1,542,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,556.00000	3,865,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.02200	8.90000		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,204.00000	852,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,394.00000	2,987,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.07300	8.94100		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,793.00000	2,264,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,337.00000	2,822,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,000.00000	2,447,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,162.00000	2,622,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,594.00000	2,090,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,524.00000	3,034,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.11100	8.98900		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,482.00000	3,006,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,397.00000	3,850,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,680.00000	3,187,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,213.00000	3,649,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,292.00000	2,832,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,593.00000	4,062,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			314.02900	315.43200			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			319.28600	320.71300			0.00	0	0.00
Total for Derivatives :										496,405,578.50	81,501	788,560.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.23500	7.17000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.19000	8.12000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.03000	8.96000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.14500	8.08000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.73000	8.66000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.82500	8.76000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.11500	8.06000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.86000	8.79000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.90000	8.83000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.97500	8.91000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										496,405,578.50	81,501	788,560.00