



Daily MTM Report

Daily summary for: 11/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.59560	7.53140		17.65	47,449,713.20	6,247	253,351.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		10.00000	13,000	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		879.00000	817,000	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,619.00000	8,554,000	48.55	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,619.00000	6,554,000	46.05	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,381.00000	3,446,000	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,669.00000	8,604,000	48.55	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,669.00000	6,604,000	46.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,331.00000	3,396,000	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	48.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,769.00000	8,704,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,069.00000	9,004,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,269.00000	9,204,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,269.00000	7,204,000	47.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,269.00000	3,204,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,219.00000	9,154,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,219.00000	7,154,000	47.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,219.00000	3,154,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,781.00000	1,846,000	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,781.00000	2,846,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,169.00000	9,104,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,169.00000	7,104,000	47.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,969.00000	8,904,000	48.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,019.00000	8,954,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,919.00000	8,854,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,919.00000	6,854,000	46.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		207.00000	248,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		126.00000	102,000	18.03	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,082.00000	1,146,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,081.00000	2,146,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,081.00000	3,146,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,819.00000	8,754,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,819.00000	6,754,000	46.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,182.00000	1,246,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,181.00000	2,246,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,181.00000	3,246,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	48.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,719.00000	8,654,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		343.00000	394,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		62.00000	48,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,282.00000	1,346,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,281.00000	3,346,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,769.00000	6,704,000	46.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,269.00000	5,204,000	42.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		14.00000	18,000	20.68	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		783.00000	722,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		306.00000	355,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		75.00000	59,000	18.41	206,500.00	3,500	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,232.00000	1,296,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,231.00000	2,296,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,231.00000	3,296,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		9.00000	11,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		928.00000	865,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	4,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,222.00000	1,158,000	22.63	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	14.60	Call		0.00000	0,000	46.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,069.00000	7,004,000	46.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,019.00000	6,954,000	46.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,019.00000	3,954,000	38.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,969.00000	6,904,000	46.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	5,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,173.00000	1,109,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		836.00000	899,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		5.00000	3,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,831.00000	1,896,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,831.00000	2,896,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	9,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		976.00000	913,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		179.00000	217,000	17.90	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		148.00000	121,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,031.00000	2,096,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,031.00000	3,096,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.34	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		5,519.00000	5,454,000	43.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,519.00000	4,454,000	40.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,519.00000	3,454,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	8,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,025.00000	962,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		153.00000	188,000	17.78	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		172.00000	142,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		983.00000	1,047,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		2.00000	1,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,981.00000	2,046,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,981.00000	3,046,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,569.00000	5,504,000	43.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,569.00000	4,504,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,569.00000	3,504,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	7,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,074.00000	1,011,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		934.00000	997,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		3.00000	1,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,931.00000	1,996,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,931.00000	2,996,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,619.00000	5,554,000	43.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,619.00000	3,554,000	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		5.00000	6,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,124.00000	1,060,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		884.00000	948,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		3.00000	2,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,881.00000	1,946,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,881.00000	2,946,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,769.00000	5,704,000	44.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,769.00000	4,704,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,769.00000	3,704,000	36.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	4,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,272.00000	1,208,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		73.00000	90,000	18.52	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		342.00000	294,000	18.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		739.00000	801,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		8.00000	5,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,731.00000	1,796,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,731.00000	2,796,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		62.00000	77,000	18.73	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		381.00000	331,000	18.73	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		691.00000	753,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		10.00000	7,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,681.00000	1,746,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,681.00000	2,746,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,869.00000	5,804,000	44.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,869.00000	3,804,000	37.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	3,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,371.00000	1,307,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		53.00000	66,000	18.95	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		422.00000	370,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		644.00000	705,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		13.00000	9,000	19.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,631.00000	1,696,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,631.00000	2,696,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,969.00000	5,904,000	44.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,969.00000	3,904,000	38.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,169.00000	6,104,000	45.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,169.00000	5,104,000	42.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,169.00000	4,104,000	38.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,169.00000	3,104,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,119.00000	6,054,000	45.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,119.00000	5,054,000	42.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,119.00000	4,054,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		422.00000	477,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		41.00000	31,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,382.00000	1,446,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,381.00000	2,446,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,069.00000	6,004,000	45.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,069.00000	4,004,000	38.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,069.00000	3,004,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,570.00000	1,505,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		28.00000	35,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		597.00000	539,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		464.00000	521,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		33.00000	25,000	18.91	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,431.00000	1,496,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,431.00000	2,496,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,919.00000	5,854,000	44.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,919.00000	3,854,000	37.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		45.00000	57,000	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		464.00000	411,000	19.17	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	6.95	Call		597.00000	658,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		16.00000	12,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,581.00000	1,646,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,581.00000	2,646,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,819.00000	5,754,000	44.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,819.00000	4,754,000	41.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,819.00000	3,754,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,421.00000	1,356,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	3,000	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,321.00000	1,257,000	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,469.00000	5,404,000	43.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,469.00000	4,404,000	39.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,471.00000	1,406,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		552.00000	611,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		21.00000	15,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,531.00000	1,596,000	22.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,669.00000	5,604,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,669.00000	3,604,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	24.58	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,670.00000	1,605,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		382.00000	435,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		51.00000	39,000	18.66	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,332.00000	1,396,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,331.00000	2,396,000	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,319.00000	4,254,000	39.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,720.00000	1,655,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	2,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,520.00000	1,456,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		271.00000	317,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		90.00000	71,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	48.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,969.00000	7,904,000	48.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,469.00000	6,404,000	45.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,969.00000	4,904,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,469.00000	3,404,000	34.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,033.00000	1,097,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,531.00000	2,596,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,031.00000	4,096,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,219.00000	8,154,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,719.00000	6,654,000	46.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,719.00000	3,654,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		17.00000	21,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		736.00000	675,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		787.00000	850,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		6.00000	4,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,281.00000	2,346,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,781.00000	3,846,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	25.01	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	9.30	Put		1,770.00000	1,705,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		133.00000	161,000	17.65	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		202.00000	165,000	17.65	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,719.00000	4,654,000	40.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.63	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,369.00000	4,304,000	39.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.36	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,620.00000	1,555,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,820.00000	1,755,000	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		115.00000	140,000	17.87	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		234.00000	194,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,669.00000	4,604,000	40.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,069.00000	2,004,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,969.00000	1,904,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		99.00000	121,000	18.09	423,500.00	3,500	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		268.00000	225,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,119.00000	2,054,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,019.00000	1,954,000	26.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,919.00000	1,855,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		85.00000	105,000	18.30	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		304.00000	259,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,019.00000	4,954,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		23.00000	30,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		642.00000	584,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,219.00000	5,154,000	42.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,119.00000	3,054,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,019.00000	2,954,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,919.00000	2,854,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		12.00000	15,000	20.90	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		831.00000	769,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,069.00000	5,004,000	41.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,969.00000	2,904,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,869.00000	2,804,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		20.00000	25,000	20.25	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		689.00000	629,000	20.25	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,919.00000	4,854,000	41.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,819.00000	2,754,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,719.00000	2,654,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,619.00000	2,554,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,519.00000	2,454,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,419.00000	2,354,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,319.00000	2,254,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,219.00000	2,154,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		33.00000	41,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		552.00000	495,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.44	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,619.00000	4,554,000	40.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	1,000	25.44	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,869.00000	1,805,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,869.00000	4,804,000	41.24	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	10.30	Call		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,769.00000	2,704,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,669.00000	2,604,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,569.00000	2,504,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,369.00000	2,304,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,269.00000	2,204,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,169.00000	2,104,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		38.00000	48,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		507.00000	452,000	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,469.00000	2,404,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,169.00000	8,104,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,831.00000	3,896,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,219.00000	6,154,000	45.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,219.00000	4,154,000	39.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,269.00000	8,204,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,269.00000	6,204,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,269.00000	4,204,000	39.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,731.00000	3,796,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,419.00000	8,354,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,419.00000	6,354,000	45.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,419.00000	4,354,000	39.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,581.00000	3,646,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,319.00000	8,254,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,319.00000	6,254,000	45.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,681.00000	3,746,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,969.00000	9,904,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,369.00000	8,304,000	48.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,369.00000	6,304,000	45.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,631.00000	3,696,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,469.00000	8,404,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,531.00000	3,596,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,519.00000	8,454,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,519.00000	6,454,000	45.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		507.00000	566,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		26.00000	20,000	19.03	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,481.00000	1,546,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,481.00000	2,546,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,481.00000	3,546,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,069.00000	8,004,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,931.00000	3,996,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,119.00000	8,054,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,881.00000	3,946,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,569.00000	8,504,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,569.00000	6,504,000	45.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,431.00000	3,496,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		238.00000	282,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		107.00000	86,000	18.15	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.71200	7.64730		17.36	2,436,992.00	316	26,124.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,203.00000	8,138,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,203.00000	6,138,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,204.00000	4,139,000	26.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		23.00000	27,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,226.00000	2,165,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		834.00000	895,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		37.00000	33,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,800.00000	1,865,000	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,798.00000	2,862,000	25.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,797.00000	3,862,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,153.00000	8,088,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,153.00000	6,088,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,154.00000	4,089,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		25.00000	30,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,178.00000	2,118,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		248.00000	279,000	17.76	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		401.00000	367,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		878.00000	939,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		31.00000	27,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,850.00000	1,915,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,848.00000	2,912,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,847.00000	3,912,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		232.00000	262,000	17.96	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		435.00000	400,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,253.00000	8,188,000	34.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,253.00000	6,188,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,254.00000	4,189,000	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		22.00000	25,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,275.00000	2,213,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		217.00000	245,000	18.17	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		470.00000	433,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		792.00000	851,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		45.00000	39,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,751.00000	1,815,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,748.00000	2,812,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,747.00000	3,812,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,303.00000	8,238,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,303.00000	6,238,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,304.00000	4,239,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		20.00000	23,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,323.00000	2,261,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		203.00000	230,000	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		506.00000	468,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		750.00000	809,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		53.00000	47,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,701.00000	1,766,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,698.00000	2,762,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,697.00000	3,762,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,403.00000	8,338,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,403.00000	6,338,000	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,404.00000	4,339,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		17.00000	20,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,420.00000	2,358,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		178.00000	202,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		581.00000	540,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		670.00000	727,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		73.00000	65,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,602.00000	1,667,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,598.00000	2,662,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,597.00000	3,662,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,453.00000	8,388,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,453.00000	6,388,000	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,454.00000	4,389,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		16.00000	19,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,469.00000	2,407,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		167.00000	190,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		620.00000	578,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		632.00000	688,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		85.00000	76,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,552.00000	1,617,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,548.00000	2,613,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,547.00000	3,612,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,503.00000	8,438,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,503.00000	6,438,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,504.00000	4,439,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		15.00000	17,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,518.00000	2,455,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		157.00000	178,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		660.00000	616,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		596.00000	650,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		99.00000	88,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,503.00000	1,568,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,498.00000	2,563,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,497.00000	3,562,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,653.00000	8,588,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,653.00000	6,588,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,654.00000	4,589,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	14,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,664.00000	2,602,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		493.00000	543,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		146.00000	131,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,355.00000	1,420,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,348.00000	2,413,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,347.00000	3,412,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,603.00000	8,538,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,603.00000	6,538,000	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,604.00000	4,539,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	15,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,615.00000	2,553,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		138.00000	157,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		741.00000	695,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		526.00000	578,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		129.00000	116,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,404.00000	1,469,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,398.00000	2,463,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,397.00000	3,462,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,753.00000	8,688,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,753.00000	6,688,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,754.00000	4,689,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		10.00000	12,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,763.00000	2,700,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		114.00000	130,000	20.19	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		867.00000	818,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		432.00000	479,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		185.00000	167,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,257.00000	1,321,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		10.00000	9,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,248.00000	2,313,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,247.00000	3,312,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		130.00000	147,000	19.78	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		783.00000	735,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,053.00000	7,988,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,053.00000	5,988,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,054.00000	3,989,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		29.00000	34,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,082.00000	2,022,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		284.00000	318,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		337.00000	306,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		968.00000	1,030,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		21.00000	18,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,949.00000	2,014,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,947.00000	3,012,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,947.00000	4,012,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,103.00000	8,038,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,103.00000	6,038,000	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,104.00000	4,039,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		27.00000	32,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,130.00000	2,070,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		265.00000	298,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		368.00000	336,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		922.00000	984,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		25.00000	22,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,900.00000	1,964,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,898.00000	2,962,000	26.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,897.00000	3,962,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,353.00000	8,288,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,353.00000	6,288,000	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,354.00000	4,289,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		18.00000	22,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,371.00000	2,310,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		190.00000	216,000	18.57	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		543.00000	504,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		710.00000	767,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		63.00000	55,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,651.00000	1,716,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,648.00000	2,712,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,647.00000	3,712,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,553.00000	8,488,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,553.00000	6,488,000	31.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,554.00000	4,489,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	16,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,566.00000	2,504,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		147.00000	167,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		700.00000	655,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		560.00000	613,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		113.00000	101,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,453.00000	1,518,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,448.00000	2,513,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,447.00000	3,512,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,703.00000	8,638,000	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,703.00000	6,638,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,704.00000	4,639,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		11.00000	13,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,714.00000	2,651,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		122.00000	139,000	19.98	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		825.00000	777,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		462.00000	510,000	16.77	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		165.00000	148,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,306.00000	1,371,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,298.00000	2,363,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,297.00000	3,362,000	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		43.00000	49,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,696.00000	1,637,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		50.00000	57,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,553.00000	1,495,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		999.00000	947,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		96.00000	109,000	20.79	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,133.00000	1,080,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		80.00000	92,000	21.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		52.00000	60,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,505.00000	1,448,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		58.00000	66,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,411.00000	1,354,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		90.00000	103,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,043.00000	991,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		279.00000	254,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		326.00000	366,000	17.19	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		303.00000	342,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		306.00000	280,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.82760	7.76190		17.37	454,000.80	58	7,271.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,188.00000	8,123,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	2,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,189.00000	6,124,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		18.00000	21,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,206.00000	4,143,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		71.00000	79,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,259.00000	2,201,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		339.00000	374,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		527.00000	496,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		896.00000	956,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		84.00000	78,000	15.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,822.00000	1,887,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	9,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,814.00000	2,879,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,812.00000	3,878,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		197.00000	218,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		985.00000	940,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,238.00000	8,173,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	2,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,239.00000	6,174,000	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		17.00000	20,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,255.00000	4,192,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		68.00000	76,000	24.50	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,306.00000	2,248,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		858.00000	916,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		96.00000	88,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,773.00000	1,838,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	10,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,764.00000	2,829,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,762.00000	3,828,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,288.00000	8,223,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	2,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,289.00000	6,224,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		16.00000	19,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,304.00000	4,241,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		66.00000	73,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,354.00000	2,295,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		309.00000	341,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		597.00000	563,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		820.00000	878,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		108.00000	100,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,724.00000	1,789,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		12.00000	11,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,714.00000	2,780,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,712.00000	3,778,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,338.00000	8,273,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	2,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,339.00000	6,274,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		15.00000	18,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,353.00000	4,290,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		63.00000	70,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,401.00000	2,342,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		295.00000	325,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		633.00000	597,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		784.00000	841,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		122.00000	113,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,675.00000	1,741,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	13,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,664.00000	2,730,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,662.00000	3,728,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		324.00000	357,000	18.04	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		562.00000	529,000	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,388.00000	8,322,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,389.00000	6,323,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		14.00000	17,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,402.00000	4,339,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		61.00000	68,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,449.00000	2,390,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		281.00000	311,000	18.54	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		669.00000	633,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		749.00000	805,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		137.00000	127,000	16.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,627.00000	1,692,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		15.00000	14,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,614.00000	2,680,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,612.00000	3,678,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,438.00000	8,372,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,439.00000	6,373,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		13.00000	16,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,451.00000	4,388,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		59.00000	66,000	24.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,497.00000	2,438,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		269.00000	297,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		707.00000	669,000	18.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		714.00000	769,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		152.00000	141,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,578.00000	1,644,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		16.00000	16,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,564.00000	2,630,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,562.00000	3,628,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,488.00000	8,422,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,489.00000	6,423,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		13.00000	15,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,501.00000	4,437,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		57.00000	63,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,545.00000	2,485,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		257.00000	284,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		745.00000	706,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		681.00000	735,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		169.00000	157,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,530.00000	1,595,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		18.00000	17,000	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,515.00000	2,580,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,512.00000	3,578,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,688.00000	8,622,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,689.00000	6,623,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		10.00000	12,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,698.00000	4,634,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		49.00000	55,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,737.00000	2,677,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		215.00000	238,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		903.00000	860,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		560.00000	609,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		248.00000	231,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,339.00000	1,404,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		27.00000	26,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,316.00000	2,382,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,313.00000	3,378,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,638.00000	8,572,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	27.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,639.00000	6,573,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		10.00000	12,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,648.00000	4,584,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		51.00000	57,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,689.00000	2,629,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		224.00000	249,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		862.00000	821,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		589.00000	639,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		227.00000	211,000	16.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,386.00000	1,451,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		24.00000	23,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,366.00000	2,431,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,362.00000	3,428,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		189.00000	209,000	20.04	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,027.00000	981,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,738.00000	8,672,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,739.00000	6,673,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		9.00000	11,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,747.00000	4,683,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		48.00000	53,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,786.00000	2,725,000	25.62	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	13/12/2010	Foreign Exchange Future	8.50	Call		206.00000	228,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		944.00000	900,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		533.00000	581,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		271.00000	253,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,291.00000	1,357,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		29.00000	29,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,266.00000	2,332,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,263.00000	3,328,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		245.00000	272,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		783.00000	744,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,089.00000	8,023,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,090.00000	6,024,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		20.00000	24,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,108.00000	4,046,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		76.00000	85,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,164.00000	2,107,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		373.00000	410,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		461.00000	432,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		976.00000	1,037,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		64.00000	59,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,920.00000	1,985,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	7,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,913.00000	2,979,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,912.00000	3,978,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,139.00000	8,073,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	2,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,139.00000	6,074,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		19.00000	22,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,157.00000	4,094,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		73.00000	82,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,211.00000	2,154,000	24.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		356.00000	392,000	17.70	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		494.00000	464,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		936.00000	996,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		74.00000	68,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,871.00000	1,936,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	8,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,863.00000	2,929,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,862.00000	3,928,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,538.00000	8,472,000	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,539.00000	6,473,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		12.00000	14,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,550.00000	4,486,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		55.00000	61,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,593.00000	2,533,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		649.00000	702,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		187.00000	174,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,482.00000	1,547,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		20.00000	19,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,465.00000	2,531,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,462.00000	3,528,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,588.00000	8,522,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,589.00000	6,523,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		11.00000	13,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,599.00000	4,535,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		53.00000	59,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,641.00000	2,581,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		235.00000	260,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		823.00000	782,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		619.00000	670,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		207.00000	192,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,434.00000	1,499,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		22.00000	21,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,415.00000	2,481,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,412.00000	3,478,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,289.00000	7,223,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	5,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,292.00000	5,227,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		34.00000	38,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,322.00000	3,260,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		132.00000	146,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,420.00000	1,368,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,712.00000	4,778,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,465.00000	1,413,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		127.00000	141,000	21.71	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		96.00000	106,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,834.00000	1,778,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		118.00000	131,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,556.00000	1,503,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		93.00000	103,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,881.00000	1,825,000	23.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		392.00000	430,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		430.00000	402,000	17.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.94330	7.87590		17.57	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		434.00000	497,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		558.00000	554,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		442.00000	474,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		616.00000	581,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		456.00000	519,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		530.00000	526,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		935.00000	920,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		311.00000	363,000	20.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,714.00000	2,670,000	25.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		90.00000	113,000	25.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.05910	7.99170		17.71	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		830.00000	906,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		288.00000	297,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		799.00000	874,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		307.00000	315,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		862.00000	938,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		270.00000	279,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.28990	11.29030		15.52	5,532,051.00	490	31,929.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,760.00000	10,760,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,760.00000	8,760,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,060.00000	11,060,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,060.00000	9,060,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,560.00000	10,560,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,560.00000	8,560,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,560.00000	6,560,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,560.00000	4,560,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,410.00000	10,410,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,410.00000	8,410,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,410.00000	6,410,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,410.00000	4,410,000	32.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,310.00000	10,310,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,310.00000	8,310,000	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,311.00000	2,311,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		11.00000	11,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,321.00000	1,321,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		715.00000	717,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		25.00000	27,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,692.00000	1,691,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,110.00000	10,110,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,110.00000	8,110,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,160.00000	10,160,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,160.00000	8,160,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		15.00000	15,000	19.58	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,175.00000	1,175,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		149.00000	151,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		309.00000	311,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		853.00000	855,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		13.00000	15,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,841.00000	1,841,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	22.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,610.00000	10,610,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,610.00000	6,610,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,610.00000	4,610,000	33.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,810.00000	10,810,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,810.00000	8,810,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,810.00000	6,810,000	41.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,960.00000	10,960,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,960.00000	8,960,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		23.00000	24,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		983.00000	984,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		232.00000	234,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		192.00000	194,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,046.00000	1,047,000	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		6.00000	7,000	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,010.00000	11,010,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,010.00000	9,010,000	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		206.00000	208,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		216.00000	218,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		997.00000	998,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		7.00000	8,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,910.00000	10,910,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,910.00000	8,910,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,911.00000	2,911,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		3.00000	3,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,913.00000	1,913,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		26.00000	27,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		936.00000	937,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		259.00000	262,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		169.00000	172,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,095.00000	1,096,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	6,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,860.00000	10,860,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	41.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,860.00000	6,860,000	41.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,860.00000	4,860,000	34.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,710.00000	10,710,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,710.00000	8,710,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,660.00000	10,660,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,660.00000	8,660,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,660.00000	6,660,000	41.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,660.00000	4,660,000	33.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,510.00000	10,510,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,510.00000	8,510,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,510.00000	6,510,000	40.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,510.00000	4,510,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		67.00000	68,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		577.00000	578,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		542.00000	544,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		52.00000	54,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,492.00000	1,492,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,460.00000	10,460,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,460.00000	8,460,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,360.00000	10,360,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,360.00000	8,360,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,361.00000	2,361,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		95.00000	97,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		455.00000	457,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		670.00000	672,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		30.00000	32,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,260.00000	10,260,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,260.00000	8,260,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	41.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,760.00000	6,760,000	41.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	38.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,760.00000	5,760,000	38.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,760.00000	4,760,000	33.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	29.43	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	15.05	Put		3,760.00000	3,760,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,262.00000	2,262,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		12.00000	12,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,272.00000	1,272,000	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		119.00000	121,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		379.00000	381,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		760.00000	762,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		20.00000	22,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,741.00000	1,741,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,961.00000	2,961,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	42.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,310.00000	7,310,000	42.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,310.00000	5,310,000	36.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,310.00000	4,310,000	31.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		33.00000	34,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		843.00000	844,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		320.00000	323,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		130.00000	133,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	42.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,210.00000	7,210,000	42.03	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	13.00	Call		4.00000	5,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,714.00000	1,715,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		42.00000	43,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		752.00000	753,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		388.00000	391,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		98.00000	101,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,293.00000	1,294,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	4,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	41.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,910.00000	6,910,000	41.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	39.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,910.00000	5,910,000	39.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,910.00000	4,910,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,910.00000	3,910,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,411.00000	2,411,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		8.00000	9,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,418.00000	1,419,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		85.00000	86,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		495.00000	496,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		626.00000	628,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		36.00000	38,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,592.00000	1,592,000	20.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		60.00000	61,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		620.00000	621,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		501.00000	504,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		61.00000	64,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,443.00000	1,443,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	3,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,360.00000	6,360,000	40.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,360.00000	5,360,000	36.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		3.00000	3,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,863.00000	1,863,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		30.00000	30,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		890.00000	890,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,145.00000	1,145,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		5.00000	5,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	42.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,260.00000	7,260,000	42.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,260.00000	5,260,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,260.00000	4,260,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,761.00000	2,761,000	25.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,764.00000	1,764,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		37.00000	38,000	18.17	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		797.00000	798,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		353.00000	356,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		113.00000	116,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,244.00000	1,244,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	4,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	41.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,160.00000	7,160,000	41.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	40.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,160.00000	6,160,000	40.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,160.00000	5,160,000	35.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,160.00000	4,160,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		5.00000	5,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,665.00000	1,665,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		47.00000	48,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		707.00000	708,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		424.00000	427,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		84.00000	87,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,343.00000	1,343,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	3,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		6.00000	6,000	21.17	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	12.90	Put		1,616.00000	1,616,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		53.00000	54,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		663.00000	664,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,393.00000	1,393,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	3,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	41.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,960.00000	6,960,000	41.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,960.00000	5,960,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,960.00000	4,960,000	34.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,960.00000	3,960,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		8.00000	8,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,468.00000	1,468,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		75.00000	77,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		535.00000	537,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		583.00000	586,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		43.00000	46,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,542.00000	1,542,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	2,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,461.00000	2,461,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,710.00000	6,710,000	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	17.00	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,710.00000	5,710,000	38.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,710.00000	4,710,000	33.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,710.00000	3,710,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,162.00000	2,162,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,460.00000	6,460,000	40.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,460.00000	5,460,000	37.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,460.00000	4,460,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,460.00000	3,460,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		3.00000	3,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,963.00000	1,963,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	40.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,260.00000	6,260,000	40.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		185.00000	188,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		245.00000	248,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		949.00000	950,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		9.00000	10,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,941.00000	1,941,000	23.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	40.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,110.00000	6,110,000	40.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,110.00000	5,110,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,110.00000	3,110,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		166.00000	169,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		276.00000	279,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		901.00000	902,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		11.00000	12,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,210.00000	5,210,000	36.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,210.00000	4,210,000	31.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,210.00000	3,210,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,212.00000	2,212,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		13.00000	13,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,223.00000	1,223,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		134.00000	135,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		344.00000	345,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		807.00000	808,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		17.00000	18,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,791.00000	1,791,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,610.00000	8,610,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,110.00000	7,110,000	41.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,610.00000	5,610,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,110.00000	4,110,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,611.00000	2,611,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		17.00000	17,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,127.00000	1,127,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		462.00000	465,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		72.00000	75,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,891.00000	1,891,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,390.00000	3,390,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,711.00000	2,711,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,860.00000	8,860,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	42.29	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	18.65	Put		7,360.00000	7,360,000	42.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,860.00000	5,860,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,360.00000	4,360,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,861.00000	2,861,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		9.00000	10,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,369.00000	1,370,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		289.00000	292,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		149.00000	152,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,642.00000	1,642,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,140.00000	3,140,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,310.00000	9,310,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	43.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,810.00000	7,810,000	43.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	40.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,310.00000	6,310,000	40.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,810.00000	4,810,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,310.00000	3,310,000	27.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		4.00000	4,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,814.00000	1,814,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		107.00000	108,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		417.00000	418,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,194.00000	1,195,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		4.00000	5,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,690.00000	2,690,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,010.00000	7,010,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,010.00000	6,010,000	39.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,010.00000	5,010,000	35.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,010.00000	4,010,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,011.00000	3,011,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,511.00000	2,511,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	2,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,012.00000	2,012,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		7.00000	7,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,517.00000	1,517,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		21.00000	21,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,031.00000	1,031,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,811.00000	2,811,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	41.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,060.00000	7,060,000	41.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	40.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,060.00000	6,060,000	40.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,060.00000	5,060,000	35.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,060.00000	4,060,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,561.00000	2,561,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	2,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,062.00000	2,062,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		6.00000	6,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,566.00000	1,566,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		19.00000	19,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,079.00000	1,079,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,661.00000	2,661,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.32	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,210.00000	6,210,000	40.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		2.00000	2,000	22.97	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,112.00000	2,112,000	22.97	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	14.35	Call		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,060.00000	3,060,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,510.00000	9,510,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	42.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,510.00000	7,510,000	42.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,510.00000	5,510,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,510.00000	3,510,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,490.00000	2,490,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,410.00000	9,410,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	42.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,410.00000	7,410,000	42.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,410.00000	5,410,000	37.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,410.00000	3,410,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,590.00000	2,590,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,460.00000	9,460,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	42.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,460.00000	7,460,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,540.00000	2,540,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,710.00000	9,710,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	42.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,710.00000	7,710,000	42.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,290.00000	2,290,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,810.00000	9,810,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	39.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,810.00000	5,810,000	39.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,810.00000	3,810,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,191.00000	2,190,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,760.00000	9,760,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	42.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,760.00000	7,760,000	42.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,241.00000	2,240,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,860.00000	9,860,000	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	43.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,860.00000	7,860,000	43.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,860.00000	3,860,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,141.00000	2,140,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,010.00000	10,010,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,010.00000	8,010,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,991.00000	1,991,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,060.00000	10,060,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,060.00000	8,060,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,960.00000	9,960,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	43.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,960.00000	7,960,000	43.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,041.00000	2,041,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,260.00000	9,260,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,260.00000	3,260,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,740.00000	2,740,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,091.00000	2,090,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,090.00000	3,090,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,240.00000	3,240,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,040.00000	3,040,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,560.00000	9,560,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,560.00000	7,560,000	42.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,560.00000	5,560,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,560.00000	3,560,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,440.00000	2,440,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,360.00000	9,360,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,360.00000	3,360,000	27.86	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	14/06/2010	Foreign Exchange Future	8.65	Call		2,640.00000	2,640,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,940.00000	2,940,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,110.00000	9,110,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,890.00000	2,890,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,610.00000	9,610,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	42.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,610.00000	7,610,000	42.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,610.00000	3,610,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,390.00000	2,390,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,210.00000	10,210,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,210.00000	8,210,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,660.00000	9,660,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,660.00000	7,660,000	42.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	38.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put	5,660.00000	5,660,000	38.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call	0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put	3,660.00000	3,660,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call	2,340.00000	2,340,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put	0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call	0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put	9,910.00000	9,910,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call	0.00000	0,000	43.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put	7,910.00000	7,910,000	43.23	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.46080	11.46040	16.02	1,787,884.80	156	2,416.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call	132.00000	131,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put	1,472.00000	1,470,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call	149.00000	148,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put	1,389.00000	1,387,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call	141.00000	139,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put	1,431.00000	1,428,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.63020	11.62890	16.36	232,604.00	20	120.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call	489.00000	488,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put	760.00000	758,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put	730.00000	693,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call	509.00000	473,000	16.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08190	0.08080	22.09	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call	261.00000	325,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put	181.00000	135,000	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		38.00000	50,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		958.00000	860,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,086.00000	1,195,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		6.00000	5,000	26.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08330	0.08210		25.36	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		406.00000	447,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		486.00000	407,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.64140	9.66450		14.92	154,262.40	16	23,494.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,436.00000	2,459,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	23.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,236.00000	2,259,000	23.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,336.00000	2,359,000	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,636.00000	9,659,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,636.00000	7,659,000	39.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	35.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,636.00000	5,659,000	35.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,636.00000	3,659,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		2.00000	1,000	21.03	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,638.00000	1,660,000	21.03	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	10.30	Call		28.00000	27,000	17.32	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		664.00000	686,000	17.32	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		418.00000	400,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		54.00000	59,000	15.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,365.00000	1,342,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,365.00000	2,341,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,936.00000	9,959,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,936.00000	7,959,000	39.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,936.00000	5,959,000	36.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,936.00000	3,959,000	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,937.00000	1,960,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		12.00000	11,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		948.00000	970,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		208.00000	197,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		144.00000	156,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,067.00000	1,044,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	3,000	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,065.00000	2,041,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,036.00000	10,059,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,036.00000	8,059,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,036.00000	6,059,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,036.00000	4,059,000	32.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	22.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,037.00000	2,060,000	22.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		9.00000	8,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,045.00000	1,067,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		159.00000	150,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		195.00000	209,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		968.00000	946,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	5,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,965.00000	1,941,000	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,686.00000	9,709,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	39.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,686.00000	7,709,000	39.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,686.00000	5,709,000	36.01	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	13.35	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,686.00000	3,709,000	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,687.00000	1,710,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		24.00000	23,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		710.00000	732,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		378.00000	362,000	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		64.00000	71,000	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,315.00000	1,292,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,315.00000	2,291,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,736.00000	9,759,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	39.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,736.00000	7,759,000	39.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,736.00000	5,759,000	36.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,736.00000	3,759,000	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,737.00000	1,760,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		21.00000	20,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		757.00000	779,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		340.00000	325,000	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		76.00000	84,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,265.00000	1,242,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,265.00000	2,241,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,886.00000	9,909,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,886.00000	7,909,000	39.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,886.00000	5,909,000	36.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,886.00000	3,909,000	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,887.00000	1,910,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		13.00000	13,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		899.00000	922,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		238.00000	226,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		124.00000	135,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,116.00000	1,093,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,115.00000	2,091,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,786.00000	9,809,000	39.85	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	17.45	Call		0.00000	0,000	39.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,786.00000	7,809,000	39.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,786.00000	5,809,000	36.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,786.00000	3,809,000	31.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	1,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,787.00000	1,810,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		18.00000	17,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		804.00000	826,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		304.00000	290,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		90.00000	99,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,216.00000	1,193,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,215.00000	2,191,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,836.00000	9,859,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,836.00000	7,859,000	39.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,836.00000	5,859,000	36.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,836.00000	3,859,000	31.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	1,000	21.77	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	11.50	Put		1,837.00000	1,860,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		16.00000	15,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		852.00000	874,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		270.00000	257,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		106.00000	116,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,166.00000	1,143,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,165.00000	2,141,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,186.00000	10,209,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,186.00000	8,209,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,186.00000	6,209,000	36.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,186.00000	4,209,000	32.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	23.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,186.00000	2,209,000	23.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		5.00000	5,000	19.36	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,191.00000	1,214,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		106.00000	100,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		292.00000	309,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		822.00000	800,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	9,000	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,815.00000	1,791,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,136.00000	10,159,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,136.00000	8,159,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,136.00000	6,159,000	36.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,136.00000	4,159,000	32.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,136.00000	2,159,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		6.00000	6,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,142.00000	1,165,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		121.00000	115,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		257.00000	274,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		871.00000	848,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,865.00000	1,841,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,236.00000	10,259,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,236.00000	8,259,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,236.00000	6,259,000	37.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,236.00000	4,259,000	32.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		5.00000	4,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,241.00000	1,263,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		92.00000	87,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		328.00000	346,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		774.00000	753,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	12,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,765.00000	1,741,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,286.00000	10,309,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,286.00000	8,309,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,286.00000	6,309,000	37.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,286.00000	4,309,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,286.00000	2,309,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		4.00000	4,000	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,290.00000	1,313,000	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		80.00000	75,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		366.00000	384,000	16.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		727.00000	705,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		13.00000	14,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,715.00000	1,691,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,086.00000	10,109,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,086.00000	8,109,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,086.00000	6,109,000	36.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,086.00000	4,109,000	32.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	0,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,087.00000	2,109,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		7.00000	7,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,093.00000	1,116,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		139.00000	131,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		225.00000	240,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		919.00000	897,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	6,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,915.00000	1,891,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,336.00000	10,359,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.85	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	18.00	Put		8,336.00000	8,359,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,336.00000	6,359,000	37.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,336.00000	4,359,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		4.00000	3,000	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,340.00000	1,362,000	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		69.00000	65,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		405.00000	424,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		680.00000	659,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		16.00000	18,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,665.00000	1,641,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,486.00000	10,509,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,486.00000	8,509,000	39.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,486.00000	6,509,000	37.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,486.00000	4,509,000	33.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,486.00000	2,509,000	24.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	2,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,488.00000	1,511,000	20.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		44.00000	42,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		530.00000	551,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		544.00000	524,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		30.00000	33,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,515.00000	1,492,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	18.67	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.79420	9.81600		14.60	1,214,480.80	124	4,887.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		40.00000	40,000	20.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,889.00000	1,911,000	20.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		202.00000	201,000	15.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		586.00000	607,000	15.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		823.00000	846,000	16.76	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		139.00000	140,000	16.76	0.00	0	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.94600	9.96660		14.82	99,460.00	10	2,050.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,233.00000	10,254,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,234.00000	8,255,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,235.00000	6,256,000	23.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		18.00000	19,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,251.00000	4,273,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		76.00000	79,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,309.00000	2,333,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		154.00000	160,000	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,387.00000	1,414,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		354.00000	362,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		587.00000	616,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		883.00000	878,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		116.00000	132,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,784.00000	1,766,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	20,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		85.00000	89,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,168.00000	2,193,000	20.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,283.00000	10,304,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,284.00000	8,305,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,285.00000	6,306,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		17.00000	18,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,300.00000	4,322,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		73.00000	76,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,356.00000	2,380,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		148.00000	154,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,431.00000	1,458,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		339.00000	346,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		622.00000	650,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		846.00000	843,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		129.00000	147,000	13.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,736.00000	1,718,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	22,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,983.00000	11,004,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,983.00000	9,004,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	2,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,984.00000	7,006,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		8.00000	9,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,991.00000	5,013,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		43.00000	46,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,026.00000	3,050,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		92.00000	96,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,075.00000	2,100,000	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		187.00000	194,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,170.00000	1,198,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		443.00000	450,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		426.00000	454,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,079.00000	1,070,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		62.00000	74,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,883.00000	10,904,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,883.00000	8,904,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	24.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,885.00000	6,906,000	24.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		9.00000	10,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,892.00000	4,914,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		47.00000	50,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,930.00000	2,954,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		98.00000	102,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,981.00000	2,006,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		203.00000	210,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,086.00000	1,114,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		489.00000	495,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		372.00000	399,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,170.00000	1,159,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		53.00000	63,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,033.00000	10,054,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,034.00000	8,055,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		3.00000	3,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,036.00000	6,057,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		22.00000	24,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,055.00000	4,078,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		88.00000	92,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,121.00000	2,146,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		180.00000	187,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,213.00000	1,241,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		424.00000	431,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		457.00000	485,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,038.00000	1,030,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		71.00000	84,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,979.00000	1,960,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	14,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,133.00000	10,154,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,134.00000	8,155,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	3,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,135.00000	6,157,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		20.00000	21,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,153.00000	4,175,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		82.00000	86,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,215.00000	2,240,000	20.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		166.00000	173,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,299.00000	1,327,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		387.00000	395,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		520.00000	549,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		959.00000	952,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		92.00000	106,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,881.00000	1,863,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	17,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.70	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	20.40	Put		10,433.00000	10,454,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,434.00000	8,455,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,435.00000	6,456,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		14.00000	16,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,447.00000	4,470,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		65.00000	68,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,498.00000	2,522,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		133.00000	138,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,566.00000	1,592,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		297.00000	304,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		730.00000	758,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		743.00000	742,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		176.00000	196,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,591.00000	1,575,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		24.00000	29,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,583.00000	10,604,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,584.00000	8,605,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,585.00000	6,606,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		12.00000	13,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,595.00000	4,617,000	23.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		58.00000	61,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,641.00000	2,665,000	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		120.00000	125,000	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,703.00000	1,729,000	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		261.00000	268,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		844.00000	872,000	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		649.00000	651,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		232.00000	255,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,449.00000	1,433,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		32.00000	37,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,883.00000	9,904,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,884.00000	7,905,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		3.00000	3,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,886.00000	5,907,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		24.00000	26,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,907.00000	3,930,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,126.00000	2,107,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	11,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,933.00000	9,954,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,934.00000	7,955,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		3.00000	3,000	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	15.90	Put		5,936.00000	5,957,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		24.00000	26,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,957.00000	3,980,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		95.00000	99,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,028.00000	2,053,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		195.00000	202,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,128.00000	1,156,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		466.00000	472,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		399.00000	426,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,124.00000	1,114,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		57.00000	68,000	13.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,077.00000	2,058,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	12,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,983.00000	10,004,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,984.00000	8,005,000	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		3.00000	3,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,986.00000	6,007,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		23.00000	25,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,006.00000	4,029,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,028.00000	2,009,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	13,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		657.00000	686,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		324.00000	332,000	15.73	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	05/08/2010	Index Future			344.62300	343.92900			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.80900	317.30700			0.00	0	1,212.00
ALBI	On	04/11/2010	Index Future			323.12900	322.58200			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.78460	6.75690		14.11	0.00	0	10,762.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	49.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,843.00000	7,815,000	49.26	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	45.13	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,843.00000	5,815,000	45.13	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,843.00000	3,815,000	40.33	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.24	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,843.00000	1,815,000	26.24	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		202.00000	235,000	14.86	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		45.00000	50,000	14.86	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,157.00000	1,185,000	21.53	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.53	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,157.00000	2,185,000	20.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,157.00000	3,185,000	19.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,157.00000	4,185,000	19.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	49.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,793.00000	7,765,000	49.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	45.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,793.00000	5,765,000	45.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,793.00000	3,765,000	39.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,793.00000	1,765,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		242.00000	275,000	15.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		35.00000	40,000	15.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,207.00000	1,235,000	21.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,207.00000	2,235,000	20.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,207.00000	3,235,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,207.00000	4,235,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	49.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,743.00000	7,715,000	49.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	44.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,743.00000	5,715,000	44.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,743.00000	3,715,000	39.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,743.00000	1,715,000	25.60	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	6.50	Call		284.00000	316,000	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		27.00000	31,000	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,257.00000	1,285,000	21.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,257.00000	2,285,000	20.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,257.00000	3,285,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,257.00000	4,285,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		130.00000	163,000	14.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		73.00000	78,000	14.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,093.00000	8,065,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	45.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,093.00000	6,065,000	45.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,093.00000	4,065,000	41.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,093.00000	2,065,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		69.00000	95,000	15.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		162.00000	160,000	15.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		908.00000	936,000	20.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	20.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,907.00000	1,935,000	20.58	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	4.85	Put		0.00000	0,000	20.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,907.00000	2,935,000	19.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,907.00000	3,935,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,993.00000	7,965,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	45.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,993.00000	5,965,000	45.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,993.00000	3,965,000	41.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,993.00000	1,965,000	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		106.00000	137,000	14.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		99.00000	102,000	14.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,007.00000	1,035,000	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,007.00000	2,035,000	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,007.00000	3,035,000	19.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,007.00000	4,035,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,143.00000	8,115,000	49.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	45.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,143.00000	6,115,000	45.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	41.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,143.00000	4,115,000	41.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	28.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,143.00000	2,115,000	28.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		55.00000	79,000	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		198.00000	194,000	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		858.00000	886,000	20.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	20.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,857.00000	1,885,000	20.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	20.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,857.00000	2,885,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,857.00000	3,885,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,043.00000	8,015,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	45.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,043.00000	6,015,000	45.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	41.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,043.00000	4,015,000	41.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,043.00000	2,015,000	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		86.00000	114,000	14.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		129.00000	129,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		957.00000	986,000	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,957.00000	1,985,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,957.00000	2,985,000	19.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	19.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,957.00000	3,985,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	49.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,893.00000	7,865,000	49.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	45.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,893.00000	5,865,000	45.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,893.00000	3,865,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,893.00000	1,865,000	26.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		164.00000	198,000	14.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		57.00000	63,000	14.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,107.00000	1,135,000	21.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	21.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,107.00000	2,135,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	20.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,107.00000	3,135,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	19.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,107.00000	4,135,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,393.00000	8,365,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	46.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,393.00000	6,365,000	46.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	42.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,393.00000	4,365,000	42.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	30.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,393.00000	2,365,000	30.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		18.00000	29,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		411.00000	394,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		611.00000	640,000	18.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	5,000	18.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,607.00000	1,635,000	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,607.00000	2,635,000	19.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	19.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,607.00000	3,635,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,343.00000	8,315,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	46.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,343.00000	6,315,000	46.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	41.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,343.00000	4,315,000	41.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,343.00000	2,315,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		22.00000	36,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		365.00000	351,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		660.00000	689,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	4,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,657.00000	1,685,000	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,657.00000	2,685,000	19.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	19.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,657.00000	3,685,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,243.00000	8,215,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	45.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,243.00000	6,215,000	45.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	41.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,243.00000	4,215,000	41.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	29.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,243.00000	2,215,000	29.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		35.00000	53,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		278.00000	268,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		759.00000	787,000	19.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	2,000	19.39	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	5.00	Call		1,757.00000	1,785,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,757.00000	2,785,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	19.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,757.00000	3,785,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,193.00000	8,165,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	45.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,193.00000	6,165,000	45.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	41.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,193.00000	4,165,000	41.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,193.00000	2,165,000	28.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		44.00000	65,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		237.00000	230,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		808.00000	837,000	19.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		1.00000	2,000	19.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,807.00000	1,835,000	20.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	20.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,807.00000	2,835,000	19.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	19.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,807.00000	3,835,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	49.46	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	15.20	Put		8,443.00000	8,415,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	46.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,443.00000	6,415,000	46.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,443.00000	4,415,000	42.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,443.00000	2,415,000	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		14.00000	24,000	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		457.00000	439,000	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		562.00000	592,000	17.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		5.00000	7,000	17.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,557.00000	1,585,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,557.00000	2,585,000	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,557.00000	3,585,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,293.00000	8,265,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	46.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,293.00000	6,265,000	46.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,293.00000	4,265,000	41.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	29.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,293.00000	2,265,000	29.35	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	7.05	Call		28.00000	44,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		321.00000	309,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		709.00000	738,000	19.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	19.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,707.00000	1,735,000	20.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,707.00000	2,735,000	19.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,707.00000	3,735,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,493.00000	8,465,000	49.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	46.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,493.00000	6,465,000	46.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,493.00000	4,465,000	42.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,493.00000	2,465,000	30.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		11.00000	20,000	17.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		504.00000	485,000	17.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		514.00000	544,000	17.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	9,000	17.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,507.00000	1,535,000	21.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,507.00000	2,535,000	19.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,507.00000	3,535,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.81620	6.78870		14.56	68,162.00	10	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		168.00000	200,000	14.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		279.00000	284,000	14.99	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.84320	6.81780		14.90	0.00	0	750.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		257.00000	290,000	15.09	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		339.00000	347,000	15.09	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		372.00000	380,000	15.28	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		240.00000	273,000	15.28	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.43000	7.32880		9.70	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		108.00000	176,000	10.86	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		79.00000	46,000	10.86	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		86.00000	140,000	10.47	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		107.00000	60,000	10.47	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		140.00000	215,000	11.25	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		61.00000	35,000	11.25	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.53990	7.43740		11.87	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		184.00000	231,000	11.99	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		247.00000	191,000	11.99	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.82500	139.73100			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.16500	142.07000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010	GOVI		319.14200	318.65900		6.57	0.00	0	321.00
GOVI	On	05/08/2010	GOVI	315.60	Call	57,672.00000	60,511,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	27,082.00000	25,091,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		324.48400	323.99200			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	50,080.00000	45,160,000		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	50,180.00000	45,260,000		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	49,980.00000	45,060,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX		110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010	Index Future		378.28400	377.89500			0.00	0	500.00
J153	On	31/08/2010	Interest Rate Swap		6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap		8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap		8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap		8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap		8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap		8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap		8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.60600	6.60500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.57600	6.57600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53800	6.54100			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.51100	6.52100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.51100	6.52100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.51200	6.52200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.51700	6.53200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.75400	6.76800			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.09200	7.10600			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.46100	7.47500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.76600	7.78200			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.93200	7.94200			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			310.15600	309.54100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.34700	314.72200			0.00	0	0.00
R155	On	06/05/2010	Bond Future			7.11500	7.13600		1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.05000	8.06100		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.17100	8.18300		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,803.00000	2,847,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		202.00000	190,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,902.00000	1,937,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		439.00000	418,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,808.00000	3,858,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		82.00000	77,000	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	8.25	Put		852.00000	822,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,163.00000	1,189,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.26100	8.21900		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,095.00000	1,973,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		856.00000	920,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,240.00000	2,114,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		782.00000	842,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,956.00000	1,839,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		936.00000	1,005,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.32300	8.26300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,056.00000	964,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,600.00000	2,761,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,137.00000	1,039,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,467.00000	2,622,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		980.00000	892,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,739.00000	2,904,000	3.98	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.97000	8.99100		9.25	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.00400	9.03600		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,310.00000	3,493,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,359.00000	1,246,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,100.00000	1,187,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,788.00000	3,579,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,660.00000	6,915,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		344.00000	303,000	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		8,553.00000	8,829,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		152.00000	132,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.06800	9.07700		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,091.00000	4,131,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,530.00000	2,488,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,355.00000	4,396,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,348.00000	2,307,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,836.00000	3,874,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,723.00000	2,678,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,983.00000	4,923,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,941.00000	1,963,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.11600	9.11800		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,467.00000	3,469,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,537.00000	4,521,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,683.00000	3,684,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,298.00000	4,281,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,262.00000	3,262,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,790.00000	4,772,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.03000	8.04100		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.14800	8.16000		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,067.00000	3,107,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		51.00000	47,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.24000	8.19400		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,722.00000	1,616,000	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	8.50	Put		665.00000	719,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,836.00000	1,727,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		608.00000	658,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,611.00000	1,509,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		726.00000	784,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.30000	8.23500		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		888.00000	801,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,665.00000	1,791,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		957.00000	866,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,568.00000	1,690,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		822.00000	740,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,765.00000	1,896,000	3.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.63500	8.65100		5.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.76500	8.77700		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,750.00000	2,794,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		370.00000	353,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.85800	8.83100		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,909.00000	2,813,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		856.00000	894,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,080.00000	2,981,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		786.00000	821,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,744.00000	2,650,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		933.00000	973,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.93000	8.89100		6.00	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	8.50	Call		1,240.00000	1,169,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,146.00000	3,262,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,332.00000	1,257,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,992.00000	3,104,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,153.00000	1,086,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,306.00000	3,426,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.71500	8.74100		6.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.82100	8.85300		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,673.00000	2,806,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		469.00000	421,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.90300	8.90200		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,031.00000	3,022,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,139.00000	1,136,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,210.00000	3,201,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,051.00000	1,047,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,856.00000	2,847,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,230,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.96400	8.95400		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,268.00000	1,246,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,748.00000	3,779,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,365.00000	1,342,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,568.00000	3,598,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,177.00000	1,155,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,935.00000	3,967,000	6.91	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	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.14700	8.17000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,408.00000	2,470,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		35.00000	30,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.25600	8.20900		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,301.00000	1,217,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		513.00000	557,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,390.00000	1,304,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		468.00000	510,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,215.00000	1,134,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		562.00000	609,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.32900	8.25800		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		643.00000	574,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,298.00000	1,409,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		694.00000	621,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,222.00000	1,328,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		595.00000	529,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,378.00000	1,491,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.78500	8.83100		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.85600	8.89900		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,732.00000	3,942,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		296.00000	254,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,623.00000	2,803,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		595.00000	523,000	7.94	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	8.25	Put		4,125.00000	3,904,000	7.60	585,600.00	150	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		214.00000	245,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.92900	8.94300		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,005.00000	3,052,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,261.00000	1,228,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,189.00000	3,237,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,165.00000	1,133,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,828.00000	2,873,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,365.00000	1,330,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.98500	8.99000		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,859.00000	1,867,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,225.00000	3,205,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,982.00000	1,990,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,061.00000	3,041,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,741.00000	1,748,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,395.00000	3,374,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.87500	8.90100		8.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.94000	8.97200		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,542.00000	3,695,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		409.00000	367,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.01300	9.01800		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,822.00000	2,835,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,449.00000	1,432,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,005.00000	3,018,000	8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		1,340.00000	1,323,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,646.00000	2,659,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,566.00000	1,549,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.06800	9.06500		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,780.00000	1,768,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,659.00000	3,665,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,901.00000	1,889,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,478.00000	3,484,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,665.00000	1,653,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,847.00000	3,853,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.92000	8.95100		12.00	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91700	8.94900		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,206.00000	1,293,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,778.00000	2,616,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.96500	8.97800		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,746.00000	2,792,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,577.00000	2,522,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,946.00000	2,994,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,394.00000	2,342,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,554.00000	2,597,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,771.00000	2,713,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.00000	9.00900		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,495.00000	3,524,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,564.00000	3,524,000	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Call	3,690.00000	3,720,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put	3,377.00000	3,338,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call	3,307.00000	3,335,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put	3,762.00000	3,721,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			315.28600	314.80600		0.00	0	100.00
TRT1	On	04/11/2010	Index Future			320.56300	320.07500		0.00	0	0.00
Total for Derivatives :									60,645,211.00	14,597	783,519.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.14000	7.16000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.08500	8.10500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93000	8.97500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.05000	8.07000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.67000	8.68500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.74000	8.77000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.03500	8.05500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.78000	8.82000		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	31/03/2021	Spot Bond			8.86500	8.90500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.86500	8.90000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										60,645,211.00	14,597	783,519.00