



Daily MTM Report

Daily summary for: 18/05/2010

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			7.60210	7.59930		16.46	2,744,358.10	361	254,265.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		6.00000	7,000	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		807.00000	805,000	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,551.00000	8,548,000	49.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	46.36	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,551.00000	6,548,000	46.36	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,449.00000	3,452,000	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,601.00000	8,598,000	49.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	46.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,601.00000	6,598,000	46.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,399.00000	3,402,000	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	49.63	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	16.30	Put		8,701.00000	8,698,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,001.00000	8,998,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,201.00000	9,198,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,201.00000	7,198,000	47.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,201.00000	3,198,000	35.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,151.00000	9,148,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,151.00000	7,148,000	47.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,151.00000	3,148,000	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,849.00000	1,852,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,849.00000	2,852,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,101.00000	9,098,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,101.00000	7,098,000	47.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,901.00000	8,898,000	49.63	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	16.55	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,951.00000	8,948,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,851.00000	8,848,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,851.00000	6,848,000	47.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		224.00000	229,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		75.00000	77,000	17.16	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,150.00000	1,152,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,149.00000	2,152,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,149.00000	3,152,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,751.00000	8,748,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,751.00000	6,748,000	46.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,249.00000	1,252,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,249.00000	2,252,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,249.00000	3,252,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.63	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	16.25	Put		8,651.00000	8,648,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		380.00000	385,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		31.00000	33,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,349.00000	1,352,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,349.00000	3,352,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,701.00000	6,698,000	46.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	43.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,201.00000	5,198,000	43.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		9.00000	10,000	20.31	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		710.00000	708,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		338.00000	343,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		39.00000	41,000	17.86	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,299.00000	1,302,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,299.00000	2,302,000	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,299.00000	3,302,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		5.00000	6,000	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		856.00000	854,000	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,153.00000	1,150,000	22.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,001.00000	6,998,000	47.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,951.00000	6,948,000	47.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,951.00000	3,948,000	39.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,901.00000	6,898,000	47.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,103.00000	1,100,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		901.00000	904,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		2.00000	2,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,899.00000	1,902,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,899.00000	2,902,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		4.00000	5,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		905.00000	903,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		191.00000	196,000	16.92	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		92.00000	94,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,099.00000	2,102,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,099.00000	3,102,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,451.00000	5,448,000	43.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,451.00000	4,448,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,451.00000	3,448,000	36.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	4,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		955.00000	952,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		160.00000	165,000	16.69	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		111.00000	113,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,050.00000	1,053,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,049.00000	2,052,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,049.00000	3,052,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,501.00000	5,498,000	43.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,501.00000	4,498,000	41.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,501.00000	3,498,000	36.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	3,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,004.00000	1,001,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,000.00000	1,003,000	21.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	21.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,999.00000	2,002,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,999.00000	3,002,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,551.00000	5,548,000	43.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,551.00000	3,548,000	37.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	3,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,054.00000	1,051,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		950.00000	953,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,949.00000	1,952,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,949.00000	2,952,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,701.00000	5,698,000	44.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,701.00000	4,698,000	41.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,701.00000	3,698,000	38.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1.00000	2,000	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,202.00000	1,200,000	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		65.00000	68,000	17.56	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		266.00000	266,000	17.56	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		802.00000	805,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		3.00000	3,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,799.00000	1,802,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,799.00000	2,802,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		54.00000	57,000	17.83	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		305.00000	305,000	17.83	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		753.00000	756,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		4.00000	4,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,749.00000	1,752,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,749.00000	2,752,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,801.00000	5,798,000	44.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,801.00000	3,798,000	38.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,302.00000	1,299,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		45.00000	47,000	18.11	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		346.00000	345,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		704.00000	708,000	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		5.00000	6,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,699.00000	1,702,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,699.00000	2,702,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,901.00000	5,898,000	44.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,901.00000	3,898,000	39.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,101.00000	6,098,000	45.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,101.00000	5,098,000	42.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,101.00000	4,098,000	40.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,101.00000	3,098,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,051.00000	6,048,000	45.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,051.00000	5,048,000	42.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,051.00000	4,048,000	40.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		468.00000	472,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		19.00000	20,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,449.00000	1,452,000	23.17	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	6.15	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,449.00000	2,452,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,001.00000	5,998,000	45.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,001.00000	3,998,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,001.00000	2,998,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,502.00000	1,499,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		21.00000	22,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		522.00000	520,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		514.00000	518,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		15.00000	16,000	18.80	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,499.00000	1,502,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,499.00000	2,502,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,851.00000	5,848,000	44.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,851.00000	3,848,000	39.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		37.00000	39,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		388.00000	387,000	18.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		656.00000	659,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		7.00000	7,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,649.00000	1,652,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,649.00000	2,652,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,751.00000	5,748,000	44.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,751.00000	4,748,000	41.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,751.00000	3,748,000	38.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,352.00000	1,349,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,252.00000	1,249,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,401.00000	5,398,000	43.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,401.00000	4,398,000	41.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,402.00000	1,399,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		608.00000	612,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		9.00000	10,000	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,599.00000	1,602,000	23.85	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	6.00	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,601.00000	5,598,000	44.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,601.00000	3,598,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	25.26	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,601.00000	1,598,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		423.00000	428,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		24.00000	26,000	18.33	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,399.00000	1,402,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,399.00000	2,402,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,251.00000	4,248,000	40.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,651.00000	1,648,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,452.00000	1,449,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		298.00000	303,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		49.00000	51,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,901.00000	7,898,000	49.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,401.00000	6,398,000	46.02	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	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,901.00000	4,898,000	42.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,401.00000	3,398,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,100.00000	1,103,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,599.00000	2,602,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,099.00000	4,102,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,151.00000	8,148,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,651.00000	6,648,000	46.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,651.00000	3,648,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		11.00000	13,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		662.00000	661,000	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		851.00000	854,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		2.00000	2,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,349.00000	2,352,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,849.00000	3,852,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	25.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,701.00000	1,698,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		132.00000	137,000	16.46	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		133.00000	135,000	16.46	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,651.00000	4,648,000	41.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.86	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,301.00000	4,298,000	40.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	1,000	24.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,551.00000	1,549,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,751.00000	1,748,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		112.00000	116,000	16.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		163.00000	164,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,601.00000	4,598,000	41.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,001.00000	1,998,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,901.00000	1,898,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		94.00000	98,000	17.01	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		195.00000	196,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,051.00000	2,048,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,951.00000	1,948,000	27.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,851.00000	1,848,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		78.00000	82,000	17.28	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		229.00000	230,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,951.00000	4,948,000	42.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		17.00000	18,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		568.00000	566,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,151.00000	5,148,000	42.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,051.00000	3,048,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,951.00000	2,948,000	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,851.00000	2,848,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		8.00000	9,000	20.58	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		759.00000	757,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,001.00000	4,998,000	42.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,901.00000	2,898,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,801.00000	2,798,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		14.00000	15,000	19.76	0.00	0	135.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		615.00000	613,000	19.76	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,851.00000	4,848,000	42.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,751.00000	2,748,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,651.00000	2,648,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,551.00000	2,548,000	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,451.00000	2,448,000	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,351.00000	2,348,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,251.00000	2,248,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,151.00000	2,148,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		25.00000	27,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		476.00000	475,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.49	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,551.00000	4,548,000	41.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	26.36	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,801.00000	1,798,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,801.00000	4,798,000	42.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,701.00000	2,698,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,601.00000	2,598,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,501.00000	2,498,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,301.00000	2,298,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,201.00000	2,198,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,101.00000	2,098,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		30.00000	33,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		431.00000	431,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,401.00000	2,398,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,101.00000	8,098,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,899.00000	3,902,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,151.00000	6,148,000	45.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,151.00000	4,148,000	40.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.63	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	15.80	Put		8,201.00000	8,198,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,201.00000	6,198,000	45.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,201.00000	4,198,000	40.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,799.00000	3,802,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,351.00000	8,348,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,351.00000	6,348,000	45.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,351.00000	4,348,000	40.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,649.00000	3,652,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,251.00000	8,248,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,251.00000	6,248,000	45.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,749.00000	3,752,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,901.00000	9,898,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,301.00000	8,298,000	49.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,301.00000	6,298,000	45.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,699.00000	3,702,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,401.00000	8,398,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,599.00000	3,602,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,451.00000	8,448,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,451.00000	6,448,000	46.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		560.00000	564,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		11.00000	12,000	19.03	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,549.00000	1,552,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,549.00000	2,552,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,549.00000	3,552,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,001.00000	7,998,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,999.00000	4,002,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	49.63	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	15.65	Put		8,051.00000	8,048,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,949.00000	3,952,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,501.00000	8,498,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,501.00000	6,498,000	46.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,499.00000	3,502,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		260.00000	265,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		61.00000	63,000	17.39	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.71850	7.71660		16.61	2,894,437.50	375	32,678.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,133.00000	8,132,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,133.00000	6,132,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,134.00000	4,133,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		21.00000	23,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,154.00000	2,155,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		892.00000	897,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		25.00000	29,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,869.00000	1,871,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,867.00000	2,869,000	26.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,867.00000	3,869,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,083.00000	8,082,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,083.00000	6,082,000	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,084.00000	4,083,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		22.00000	24,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,105.00000	2,106,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		251.00000	261,000	17.03	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		334.00000	343,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		937.00000	942,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		20.00000	24,000	15.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,918.00000	1,921,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	3,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,917.00000	2,919,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,917.00000	3,919,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		234.00000	243,000	17.25	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		367.00000	375,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,183.00000	8,182,000	35.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,183.00000	6,182,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,184.00000	4,183,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		19.00000	21,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,202.00000	2,203,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		218.00000	227,000	17.46	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		401.00000	409,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		847.00000	852,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		30.00000	34,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,819.00000	1,821,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,817.00000	2,819,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,817.00000	3,819,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,233.00000	8,232,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,233.00000	6,232,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,234.00000	4,233,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		17.00000	19,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,250.00000	2,251,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		203.00000	212,000	17.67	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	13/09/2010	Foreign Exchange Future	7.95	Put		436.00000	444,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		804.00000	809,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		37.00000	41,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,769.00000	1,772,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	4,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,767.00000	2,769,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,767.00000	3,769,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,333.00000	8,332,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,333.00000	6,332,000	31.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,334.00000	4,333,000	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		15.00000	16,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,348.00000	2,348,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		176.00000	184,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		509.00000	516,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		719.00000	725,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		52.00000	57,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,670.00000	1,672,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	4,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,667.00000	2,669,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	25.17	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,667.00000	3,669,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,383.00000	8,382,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,383.00000	6,382,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,384.00000	4,383,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		14.00000	15,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,397.00000	2,397,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		164.00000	172,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		547.00000	554,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		678.00000	684,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		61.00000	66,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,620.00000	1,623,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	5,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,617.00000	2,619,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,617.00000	3,619,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,433.00000	8,432,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,433.00000	6,432,000	31.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	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	13/09/2010	Foreign Exchange Future	12.15	Put		4,434.00000	4,433,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		12.00000	14,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,445.00000	2,446,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		153.00000	161,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		586.00000	593,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		638.00000	645,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		71.00000	77,000	16.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,570.00000	1,573,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	5,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,567.00000	2,569,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,567.00000	3,569,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,583.00000	8,582,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,583.00000	6,582,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,583.00000	4,583,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		10.00000	11,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,593.00000	2,593,000	25.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		527.00000	535,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		110.00000	117,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,422.00000	1,425,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	7,000	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,417.00000	2,419,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,417.00000	3,419,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,533.00000	8,532,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,533.00000	6,532,000	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	1,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,533.00000	4,533,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		11.00000	12,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,544.00000	2,544,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		133.00000	141,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		666.00000	673,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		563.00000	570,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		96.00000	102,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,471.00000	1,474,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	6,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,467.00000	2,469,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,467.00000	3,469,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,683.00000	8,682,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,683.00000	6,682,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,683.00000	4,683,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	9,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,691.00000	2,691,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		109.00000	116,000	19.58	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		792.00000	798,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		459.00000	467,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		142.00000	149,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,323.00000	1,326,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	8,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,317.00000	2,319,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,317.00000	3,319,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		124.00000	132,000	19.16	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		707.00000	714,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,983.00000	7,982,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,983.00000	5,982,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,984.00000	3,983,000	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		26.00000	29,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,009.00000	2,011,000	25.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		290.00000	300,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		273.00000	282,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,030.00000	1,034,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		13.00000	16,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,018.00000	2,020,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,017.00000	3,019,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,017.00000	4,019,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,033.00000	8,032,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,033.00000	6,032,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,034.00000	4,033,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		24.00000	26,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,057.00000	2,058,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		270.00000	279,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		303.00000	311,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		984.00000	987,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		17.00000	19,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,968.00000	1,970,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,967.00000	2,969,000	26.84	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	4.75	Put		0.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,967.00000	3,969,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,283.00000	8,282,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,283.00000	6,282,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,284.00000	4,283,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		16.00000	18,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,299.00000	2,300,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		189.00000	197,000	17.88	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		472.00000	479,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		761.00000	766,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		44.00000	48,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,719.00000	1,722,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	4,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,717.00000	2,719,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,717.00000	3,719,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,483.00000	8,482,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,483.00000	6,482,000	31.48	0.00	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		0.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,483.00000	4,483,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		11.00000	13,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,494.00000	2,495,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		143.00000	150,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		626.00000	632,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		600.00000	607,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		83.00000	89,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,521.00000	1,524,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	6,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,517.00000	2,519,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,517.00000	3,519,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,633.00000	8,632,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,633.00000	6,632,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,633.00000	4,633,000	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		9.00000	10,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,642.00000	2,642,000	25.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		116.00000	123,000	19.37	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		749.00000	755,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		492.00000	500,000	16.28	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		125.00000	132,000	16.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,373.00000	1,376,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	8,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,367.00000	2,369,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,367.00000	3,369,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		38.00000	41,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,621.00000	1,623,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		44.00000	48,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,477.00000	1,480,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		922.00000	927,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		89.00000	95,000	20.22	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,057.00000	1,061,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		74.00000	79,000	20.86	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		47.00000	51,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,430.00000	1,433,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		52.00000	56,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,335.00000	1,338,000	22.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		84.00000	90,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		967.00000	972,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		224.00000	232,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		341.00000	350,000	16.51	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		315.00000	324,000	16.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		248.00000	256,000	16.56	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			7.83300	7.83210		16.91	0.00	0	7,640.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,118.00000	8,117,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,119.00000	6,118,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		17.00000	19,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,135.00000	4,136,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		64.00000	71,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,182.00000	2,188,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		340.00000	355,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		458.00000	472,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		944.00000	953,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		62.00000	70,000	15.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,889.00000	1,892,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	9,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,883.00000	2,885,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,882.00000	3,883,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		189.00000	202,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		907.00000	919,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,168.00000	8,167,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,169.00000	6,168,000	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		16.00000	18,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,184.00000	4,185,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		61.00000	68,000	24.20	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,229.00000	2,235,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		903.00000	913,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		71.00000	80,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,839.00000	1,843,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	10,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,833.00000	2,835,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,832.00000	3,833,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,218.00000	8,217,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,219.00000	6,218,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		15.00000	17,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,233.00000	4,234,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		59.00000	66,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,277.00000	2,283,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		307.00000	322,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		525.00000	539,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		864.00000	874,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		82.00000	91,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,790.00000	1,794,000	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	6.05	Put		8.00000	11,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,783.00000	2,785,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,782.00000	3,783,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,268.00000	8,267,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,269.00000	6,268,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		14.00000	16,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,282.00000	4,283,000	28.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		57.00000	64,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,325.00000	2,331,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		292.00000	307,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		560.00000	574,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		825.00000	836,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		93.00000	103,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,741.00000	1,745,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	12,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,734.00000	2,735,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,732.00000	3,733,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		323.00000	338,000	17.43	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		491.00000	505,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,318.00000	8,317,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,319.00000	6,318,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		13.00000	15,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,331.00000	4,332,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		55.00000	61,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,373.00000	2,378,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		278.00000	292,000	17.95	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		596.00000	609,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		787.00000	799,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		105.00000	116,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,692.00000	1,696,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		10.00000	13,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,684.00000	2,685,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,682.00000	3,683,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,368.00000	8,367,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,369.00000	6,368,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	14,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,380.00000	4,381,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		53.00000	59,000	24.67	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	10.20	Put		2,421.00000	2,426,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		264.00000	279,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		632.00000	646,000	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		751.00000	763,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		119.00000	130,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,644.00000	1,648,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	15,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,634.00000	2,635,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,632.00000	3,633,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,418.00000	8,417,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,419.00000	6,418,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		11.00000	14,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,429.00000	4,431,000	28.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		51.00000	57,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,469.00000	2,474,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		252.00000	266,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		670.00000	683,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		715.00000	728,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		133.00000	145,000	16.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,595.00000	1,599,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	16,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,584.00000	2,586,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,582.00000	3,583,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,618.00000	8,617,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,619.00000	6,618,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		9.00000	10,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,627.00000	4,627,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		44.00000	50,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,662.00000	2,667,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		208.00000	221,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		826.00000	838,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		584.00000	598,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		202.00000	215,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,402.00000	1,408,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	25,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,385.00000	2,387,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	4,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,383.00000	3,384,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,568.00000	8,567,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	27.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,569.00000	6,568,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	11,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,577.00000	4,578,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		46.00000	51,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,614.00000	2,618,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		218.00000	231,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		786.00000	798,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		615.00000	629,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		183.00000	196,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,450.00000	1,455,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	22,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,434.00000	2,436,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,433.00000	3,434,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		180.00000	193,000	19.51	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		948.00000	960,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,668.00000	8,667,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,669.00000	6,668,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	10,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,676.00000	4,677,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		43.00000	48,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,711.00000	2,715,000	25.37	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	8.50	Call		198.00000	211,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		866.00000	878,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		554.00000	569,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		222.00000	236,000	16.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,354.00000	1,360,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		22.00000	27,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,335.00000	2,337,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	4,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,333.00000	3,334,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		240.00000	254,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		708.00000	721,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	1,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,018.00000	8,018,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,019.00000	6,018,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		19.00000	22,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,037.00000	4,039,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		69.00000	77,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,087.00000	2,094,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		376.00000	392,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		394.00000	409,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,028.00000	1,036,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		46.00000	53,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,987.00000	1,990,000	18.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		5.00000	7,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,983.00000	2,984,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,982.00000	3,983,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	1,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,068.00000	8,068,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,069.00000	6,068,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		18.00000	21,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,086.00000	4,088,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		66.00000	74,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,134.00000	2,141,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		358.00000	373,000	17.08	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		426.00000	440,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		985.00000	994,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		53.00000	61,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,938.00000	1,941,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		6.00000	8,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,933.00000	2,934,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,932.00000	3,933,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,468.00000	8,467,000	29.56	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	14.30	Call		1.00000	1,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,469.00000	6,468,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		11.00000	13,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,479.00000	4,480,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		49.00000	55,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,517.00000	2,522,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		681.00000	694,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		149.00000	161,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,546.00000	1,551,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		14.00000	18,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,534.00000	2,536,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,532.00000	3,533,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,518.00000	8,517,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,519.00000	6,518,000	27.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	12,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,528.00000	4,529,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		47.00000	53,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,565.00000	2,570,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		228.00000	242,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		746.00000	759,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		647.00000	661,000	16.17	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	13/12/2010	Foreign Exchange Future	7.35	Put		165.00000	178,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,498.00000	1,503,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	20,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,484.00000	2,486,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,482.00000	3,484,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,219.00000	7,218,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	5,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,222.00000	5,222,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		30.00000	34,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,248.00000	3,251,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		122.00000	133,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,340.00000	1,350,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,782.00000	4,783,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,386.00000	1,395,000	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		118.00000	128,000	21.25	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		87.00000	96,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,755.00000	1,763,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		109.00000	119,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,477.00000	1,486,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		84.00000	93,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,802.00000	1,810,000	22.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		399.00000	414,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		367.00000	381,000	16.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.94830	7.94820		16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		436.00000	464,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		488.00000	516,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		414.00000	442,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		516.00000	544,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		459.00000	487,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		461.00000	489,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		856.00000	883,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		304.00000	331,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,633.00000	2,646,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		81.00000	94,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.06290	8.06340		17.04	1,814,152.50	225	675.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		876.00000	875,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		263.00000	262,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		844.00000	843,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		281.00000	280,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		909.00000	908,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		246.00000	245,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			10.98040	10.96830		15.23	12,122,361.60	1,104	33,167.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		11,082.00000	11,070,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		9,082.00000	9,070,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,382.00000	11,370,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,382.00000	9,370,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,882.00000	10,870,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,882.00000	8,870,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,882.00000	6,870,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,882.00000	4,870,000	37.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,732.00000	10,720,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,732.00000	8,720,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	42.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,732.00000	6,720,000	42.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,732.00000	4,720,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,632.00000	10,620,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,632.00000	8,620,000	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,632.00000	2,620,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	3,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,634.00000	1,623,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		425.00000	438,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		57.00000	58,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,370.00000	1,382,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,432.00000	10,420,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,432.00000	8,420,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,482.00000	10,470,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,482.00000	8,470,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	4,000	21.61	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,485.00000	1,474,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		48.00000	53,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		530.00000	523,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		552.00000	564,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		34.00000	34,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,519.00000	1,531,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,932.00000	10,920,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,932.00000	6,920,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,932.00000	4,920,000	37.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		11,132.00000	11,120,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		9,132.00000	9,120,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		7,132.00000	7,120,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,282.00000	11,270,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,282.00000	9,270,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		5.00000	7,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,287.00000	1,277,000	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		83.00000	91,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		365.00000	361,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		734.00000	746,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		16.00000	16,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,332.00000	11,320,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,332.00000	9,320,000	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		72.00000	80,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		404.00000	400,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		688.00000	699,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		20.00000	19,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,232.00000	11,220,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,232.00000	9,220,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,232.00000	3,220,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,233.00000	2,221,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		6.00000	7,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,238.00000	1,227,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		95.00000	103,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		327.00000	323,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		781.00000	793,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	13,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,182.00000	11,170,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	43.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,182.00000	7,170,000	43.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,182.00000	5,170,000	38.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		11,032.00000	11,020,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,032.00000	9,020,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,982.00000	10,970,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,982.00000	8,970,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,982.00000	6,970,000	42.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,982.00000	4,970,000	37.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,832.00000	10,820,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,832.00000	8,820,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,832.00000	6,820,000	42.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,832.00000	4,820,000	37.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		18.00000	21,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		850.00000	841,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		275.00000	290,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		107.00000	110,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,171.00000	1,183,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	3,000	19.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,782.00000	10,770,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,782.00000	8,770,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,682.00000	10,670,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,682.00000	8,670,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,682.00000	2,670,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		27.00000	31,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		709.00000	701,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		385.00000	399,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		67.00000	69,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,582.00000	10,570,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,582.00000	8,570,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	42.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		7,082.00000	7,070,000	42.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		6,082.00000	6,070,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		5,082.00000	5,070,000	38.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.52	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	15.05	Put		4,082.00000	4,070,000	34.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	1,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,582.00000	2,571,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	3,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,585.00000	1,573,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		36.00000	41,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		618.00000	611,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		466.00000	479,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		48.00000	49,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,420.00000	1,432,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	2,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,282.00000	3,270,000	30.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	43.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,632.00000	7,620,000	43.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,632.00000	5,620,000	39.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,632.00000	4,620,000	36.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		8.00000	9,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,140.00000	1,129,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		124.00000	134,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		256.00000	254,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	43.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,532.00000	7,520,000	43.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		2,033.00000	2,021,000	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		10.00000	12,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,042.00000	1,032,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		161.00000	172,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		193.00000	192,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		974.00000	986,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		6.00000	6,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,232.00000	7,220,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	41.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,232.00000	6,220,000	41.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,232.00000	5,220,000	38.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,232.00000	4,220,000	35.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,732.00000	2,720,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,734.00000	1,722,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		24.00000	27,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		756.00000	747,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		347.00000	361,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		79.00000	81,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,270.00000	1,283,000	20.02	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	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	3,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		16.00000	18,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		898.00000	888,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		242.00000	258,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		124.00000	128,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,122.00000	1,134,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		4.00000	4,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	42.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,682.00000	6,670,000	42.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,682.00000	5,670,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,183.00000	2,171,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		7.00000	8,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,189.00000	1,178,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		829.00000	841,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		11.00000	11,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,582.00000	7,570,000	43.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,582.00000	5,570,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,582.00000	4,570,000	36.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		3,082.00000	3,070,000	29.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		2,083.00000	2,071,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		9.00000	11,000	19.85	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		1,091.00000	1,081,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		142.00000	152,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		224.00000	222,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		925.00000	937,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		7.00000	7,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	43.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,482.00000	7,470,000	43.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,482.00000	6,470,000	42.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,482.00000	5,470,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,482.00000	4,470,000	35.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,983.00000	1,971,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		12.00000	14,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		994.00000	984,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		183.00000	198,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		165.00000	168,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,023.00000	1,035,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		5.00000	5,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	23.60	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	12.90	Put		1,933.00000	1,921,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		14.00000	16,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		946.00000	936,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,072.00000	1,084,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		4.00000	4,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,282.00000	7,270,000	43.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	41.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,282.00000	6,270,000	41.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,282.00000	5,270,000	38.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	35.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,282.00000	4,270,000	35.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,784.00000	1,772,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		21.00000	24,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		803.00000	794,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		310.00000	325,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		92.00000	95,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,221.00000	1,233,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	3,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,782.00000	2,770,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,032.00000	7,020,000	42.86	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	17.00	Call		0.00000	0,000	41.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		6,032.00000	6,020,000	41.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,032.00000	5,020,000	37.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		4,032.00000	4,020,000	34.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	1,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,482.00000	2,471,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,782.00000	6,770,000	42.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	40.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,782.00000	5,770,000	40.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,782.00000	4,770,000	36.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,782.00000	3,770,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	1,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,283.00000	2,271,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	42.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,582.00000	6,570,000	42.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		63.00000	70,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		445.00000	440,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		642.00000	654,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		24.00000	24,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,619.00000	1,631,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,432.00000	6,420,000	41.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,432.00000	5,420,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.25	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,432.00000	3,420,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		55.00000	61,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		487.00000	481,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		596.00000	609,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		28.00000	29,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,532.00000	5,520,000	39.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,532.00000	4,520,000	36.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,532.00000	3,520,000	31.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	1,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,532.00000	2,521,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	4,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,535.00000	1,524,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		41.00000	46,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		573.00000	566,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		508.00000	521,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		40.00000	41,000	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	14/06/2010	Foreign Exchange Future	9.50	Call		1,470.00000	1,482,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	2,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,932.00000	8,920,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,432.00000	7,420,000	43.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,932.00000	5,920,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,432.00000	4,420,000	35.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,932.00000	2,920,000	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		4.00000	5,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,436.00000	1,425,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		211.00000	227,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		143.00000	147,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,569.00000	1,581,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,068.00000	3,080,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,032.00000	3,020,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,182.00000	9,170,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	43.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,682.00000	7,670,000	43.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	41.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,182.00000	6,170,000	41.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,682.00000	4,670,000	36.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,182.00000	3,170,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	3,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,684.00000	1,673,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		109.00000	118,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		291.00000	288,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,320.00000	1,332,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,818.00000	2,830,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,632.00000	9,620,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		8,132.00000	8,120,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	42.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,632.00000	6,620,000	42.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		5,132.00000	5,120,000	38.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,632.00000	3,620,000	32.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		2,133.00000	2,121,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		31.00000	35,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		663.00000	655,000	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		877.00000	889,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		9.00000	9,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,368.00000	2,380,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	43.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,332.00000	7,320,000	43.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,332.00000	6,320,000	41.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,332.00000	5,320,000	38.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	35.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,332.00000	4,320,000	35.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,332.00000	3,320,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,832.00000	2,820,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,333.00000	2,321,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	2,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,833.00000	1,822,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		5.00000	6,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,337.00000	1,326,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		3,132.00000	3,120,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	43.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,382.00000	7,370,000	43.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,382.00000	6,370,000	41.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,382.00000	5,370,000	39.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	35.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,382.00000	4,370,000	35.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,882.00000	2,870,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,383.00000	2,371,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	2,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,883.00000	1,872,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	5,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,386.00000	1,375,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,982.00000	2,970,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.11	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,532.00000	6,520,000	42.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	26.10	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,433.00000	2,421,000	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,382.00000	3,370,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,832.00000	9,820,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	44.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,832.00000	7,820,000	44.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,832.00000	5,820,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,832.00000	3,820,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,168.00000	2,181,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,732.00000	9,720,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	43.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,732.00000	7,720,000	43.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,732.00000	5,720,000	40.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,732.00000	3,720,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,268.00000	2,280,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,782.00000	9,770,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	43.99	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	14/06/2010	Foreign Exchange Future	18.75	Put		7,782.00000	7,770,000	43.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,218.00000	2,231,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		10,032.00000	10,020,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		8,032.00000	8,020,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,969.00000	1,981,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		10,132.00000	10,120,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	41.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		6,132.00000	6,120,000	41.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		4,132.00000	4,120,000	34.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1,869.00000	1,881,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		10,082.00000	10,070,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		8,082.00000	8,070,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1,919.00000	1,931,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,182.00000	10,170,000	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,182.00000	8,170,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,182.00000	4,170,000	34.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,819.00000	1,831,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,332.00000	10,320,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,332.00000	8,320,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,669.00000	1,681,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,382.00000	10,370,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,382.00000	8,370,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,282.00000	10,270,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,282.00000	8,270,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,719.00000	1,731,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,582.00000	9,570,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.02	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	14/06/2010	Foreign Exchange Future	14.55	Put		3,582.00000	3,570,000	32.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,418.00000	2,430,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,769.00000	1,781,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,768.00000	2,780,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		2,918.00000	2,930,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,718.00000	2,730,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,882.00000	9,870,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	44.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,882.00000	7,870,000	44.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	40.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,882.00000	5,870,000	40.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,882.00000	3,870,000	33.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,118.00000	2,131,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,682.00000	9,670,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,682.00000	3,670,000	32.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,318.00000	2,330,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,618.00000	2,630,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,432.00000	9,420,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,568.00000	2,580,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,932.00000	9,920,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	44.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,932.00000	7,920,000	44.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,932.00000	3,920,000	33.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,068.00000	2,081,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,532.00000	10,520,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,532.00000	8,520,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,982.00000	9,970,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	44.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,982.00000	7,970,000	44.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,982.00000	5,970,000	41.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,982.00000	3,970,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,019.00000	2,031,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,232.00000	10,220,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	44.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,232.00000	8,220,000	44.36	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.14770	11.13710		15.51	5,741,065.50	515	3,167.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		74.00000	87,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,737.00000	1,739,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		84.00000	99,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,647.00000	1,651,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		79.00000	93,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,692.00000	1,695,000	21.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.31280	11.30450		15.74	0.00	0	165.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		313.00000	380,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		909.00000	967,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		875.00000	900,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		329.00000	363,000	17.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08220	0.08220		18.86	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		302.00000	300,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		82.00000	80,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		31.00000	29,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		811.00000	809,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,223.00000	1,223,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		3.00000	3,000	27.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08350	0.08360		23.59	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		434.00000	427,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		364.00000	367,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.41160	9.37690		13.36	6,550,473.60	696	24,320.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,723.00000	2,688,000	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,523.00000	2,488,000	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,623.00000	2,588,000	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,923.00000	9,888,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,923.00000	7,888,000	42.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	38.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,923.00000	5,888,000	38.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,923.00000	3,888,000	33.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	22.99	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,923.00000	1,888,000	22.99	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	14/06/2010	Foreign Exchange Future	10.30	Call		5.00000	6,000	17.92	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		928.00000	894,000	17.92	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		180.00000	203,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		103.00000	91,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,078.00000	1,112,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,077.00000	2,112,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,223.00000	10,188,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,223.00000	8,188,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,223.00000	6,188,000	38.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,223.00000	4,188,000	34.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,223.00000	2,188,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,225.00000	1,190,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		64.00000	73,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		287.00000	261,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		782.00000	815,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	3,000	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,777.00000	1,812,000	21.47	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	7.60	Put		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,323.00000	10,288,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,323.00000	8,288,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,323.00000	6,288,000	38.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,323.00000	4,288,000	34.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,323.00000	2,288,000	25.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	2,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,324.00000	1,290,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		45.00000	51,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		368.00000	339,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		685.00000	718,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	6,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,677.00000	1,712,000	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,973.00000	9,938,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	42.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,973.00000	7,938,000	42.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,973.00000	5,938,000	38.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,973.00000	3,938,000	33.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,973.00000	1,938,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		4.00000	5,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		977.00000	943,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		150.00000	171,000	13.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		123.00000	109,000	13.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,028.00000	1,063,000	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		2,027.00000	2,062,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,023.00000	9,988,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,023.00000	7,988,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,023.00000	5,988,000	38.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,023.00000	3,988,000	34.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,023.00000	1,988,000	23.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		4.00000	4,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,027.00000	992,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		128.00000	142,000	13.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		151.00000	130,000	13.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		979.00000	1,013,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,977.00000	2,012,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,173.00000	10,138,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,173.00000	8,138,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,173.00000	6,138,000	38.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,173.00000	4,138,000	34.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,173.00000	2,138,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	3,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,175.00000	1,141,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		77.00000	86,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		250.00000	224,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		831.00000	865,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	3,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,827.00000	1,862,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,073.00000	10,038,000	42.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,073.00000	8,038,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,073.00000	6,038,000	38.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,073.00000	4,038,000	34.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,073.00000	2,038,000	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		3.00000	4,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,076.00000	1,042,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		108.00000	121,000	13.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		181.00000	159,000	13.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		929.00000	963,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	1,000	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,927.00000	1,962,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,123.00000	10,088,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,123.00000	8,088,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,123.00000	6,088,000	38.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,123.00000	4,088,000	34.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	24.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,123.00000	2,088,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	3,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,126.00000	1,091,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		91.00000	102,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		214.00000	190,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		880.00000	914,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	2,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,877.00000	1,912,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,473.00000	10,438,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,473.00000	8,438,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,473.00000	6,438,000	39.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,473.00000	4,438,000	35.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,473.00000	2,438,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	20.71	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,474.00000	1,439,000	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		26.00000	30,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		499.00000	468,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		543.00000	575,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	13,000	15.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,527.00000	1,562,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,423.00000	10,388,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,423.00000	8,388,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,423.00000	6,388,000	39.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,423.00000	4,388,000	35.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,423.00000	2,388,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,424.00000	1,389,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		31.00000	36,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		454.00000	424,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		589.00000	622,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		12.00000	10,000	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,577.00000	1,612,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,523.00000	10,488,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,523.00000	8,488,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,523.00000	6,488,000	39.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,523.00000	4,488,000	35.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,524.00000	1,489,000	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		22.00000	25,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		545.00000	513,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		497.00000	529,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	17,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,477.00000	1,512,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,573.00000	10,538,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,573.00000	8,538,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,573.00000	6,538,000	39.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,573.00000	4,538,000	35.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,573.00000	2,538,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,574.00000	1,539,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		18.00000	21,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		591.00000	559,000	16.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		452.00000	483,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		25.00000	21,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,427.00000	1,462,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,373.00000	10,338,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,373.00000	8,338,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,373.00000	6,338,000	38.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,373.00000	4,338,000	34.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,373.00000	2,338,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,374.00000	1,339,000	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		38.00000	43,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		411.00000	381,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		637.00000	670,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		10.00000	8,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,627.00000	1,662,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,623.00000	10,588,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,623.00000	8,588,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,623.00000	6,588,000	39.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,623.00000	4,588,000	35.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,624.00000	1,589,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		15.00000	17,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		638.00000	605,000	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		408.00000	438,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		31.00000	26,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,377.00000	1,412,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,773.00000	10,738,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,773.00000	8,738,000	42.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,773.00000	6,738,000	39.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,773.00000	4,738,000	35.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,773.00000	2,738,000	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,773.00000	1,738,000	22.23	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	10.15	Call		9.00000	10,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		782.00000	748,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		285.00000	312,000	14.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		58.00000	50,000	14.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,227.00000	1,262,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.56140	9.52870		13.89	956,140.00	100	5,035.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		22.00000	26,000	21.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,158.00000	2,130,000	21.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		118.00000	130,000	16.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		789.00000	769,000	16.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,052.00000	1,029,000	17.33	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		81.00000	90,000	17.33	0.00	0	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.71040	9.68100		14.14	0.00	0	2,201.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,519.00000	10,490,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,519.00000	8,491,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	2,000	24.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,520.00000	6,492,000	24.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	15,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,531.00000	4,505,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		54.00000	62,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,573.00000	2,552,000	21.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		108.00000	121,000	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,627.00000	1,611,000	18.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		243.00000	266,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		762.00000	756,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		664.00000	696,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		183.00000	186,000	13.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,505.00000	1,537,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		24.00000	27,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		60.00000	68,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,429.00000	2,408,000	20.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,569.00000	10,540,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,569.00000	8,541,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	2,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,570.00000	6,542,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	14,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,580.00000	4,554,000	24.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		52.00000	60,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,621.00000	2,600,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		104.00000	117,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,673.00000	1,657,000	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		233.00000	254,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		802.00000	794,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		632.00000	664,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		201.00000	204,000	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		1,457.00000	1,489,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		26.00000	29,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,269.00000	11,240,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,269.00000	9,240,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,270.00000	7,241,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		5.00000	6,000	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,274.00000	5,246,000	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		33.00000	38,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,302.00000	3,278,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		64.00000	74,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,333.00000	2,314,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		129.00000	145,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,398.00000	1,385,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		308.00000	333,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		577.00000	573,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		840.00000	873,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		109.00000	113,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,169.00000	11,140,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,169.00000	9,140,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	25.04	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	16.85	Put		7,170.00000	7,141,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	7,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,174.00000	5,147,000	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		35.00000	41,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,204.00000	3,181,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		69.00000	79,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,238.00000	2,219,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		140.00000	156,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,309.00000	1,296,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		339.00000	365,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		508.00000	505,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		917.00000	950,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		86.00000	90,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,319.00000	10,290,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,319.00000	8,291,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	2,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,320.00000	6,292,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	18,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,334.00000	4,308,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		62.00000	71,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,381.00000	2,361,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		124.00000	140,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,443.00000	1,430,000	18.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		293.00000	318,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		612.00000	608,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		803.00000	835,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		122.00000	125,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,697.00000	1,729,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	19,000	15.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,419.00000	10,390,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,419.00000	8,391,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	2,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,420.00000	6,392,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		14.00000	16,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,433.00000	4,406,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		57.00000	66,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,476.00000	2,456,000	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		116.00000	130,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,535.00000	1,520,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		267.00000	290,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		686.00000	680,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		731.00000	764,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		150.00000	154,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,600.00000	1,633,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		19.00000	23,000	14.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,719.00000	10,690,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,719.00000	8,690,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	2,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,720.00000	6,692,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		10.00000	12,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,729.00000	4,702,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		47.00000	54,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,766.00000	2,744,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		94.00000	106,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,813.00000	1,796,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		203.00000	224,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		922.00000	914,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		543.00000	573,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		262.00000	263,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,315.00000	1,348,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		34.00000	38,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,869.00000	10,840,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,869.00000	8,840,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,870.00000	6,841,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		8.00000	10,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,877.00000	4,850,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		42.00000	49,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,911.00000	2,889,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		85.00000	97,000	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,954.00000	1,937,000	19.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		179.00000	197,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,048.00000	1,037,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		463.00000	492,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		332.00000	332,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,176.00000	1,208,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		45.00000	48,000	13.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,169.00000	10,140,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,170.00000	8,141,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,171.00000	6,142,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		18.00000	22,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,187.00000	4,162,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,843.00000	1,875,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	15,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,219.00000	10,190,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,220.00000	8,191,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,221.00000	6,192,000	23.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		17.00000	21,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,236.00000	4,211,000	24.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		67.00000	76,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,286.00000	2,266,000	20.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		134.00000	150,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,353.00000	1,340,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		323.00000	348,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		542.00000	538,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		878.00000	911,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		97.00000	101,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,794.00000	1,826,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	16,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,269.00000	10,240,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,270.00000	8,241,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	2,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,270.00000	6,242,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		16.00000	19,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,285.00000	4,259,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,746.00000	1,777,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	17,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		841.00000	834,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		222.00000	244,000	15.97	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			345.97500	346.05500			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			318.39400	318.52400			3,183,940.00	1	1,212.00
ALBI	On	04/11/2010	Index Future			323.72400	323.85600			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.63230	6.66180		13.10	2,619,758.50	395	10,919.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	50.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,938.00000	7,968,000	50.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	45.91	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,938.00000	5,968,000	45.91	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,938.00000	3,968,000	40.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,938.00000	1,968,000	29.57	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		125.00000	114,000	13.50	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		63.00000	82,000	13.50	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,062.00000	1,032,000	21.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,062.00000	2,032,000	17.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,062.00000	3,032,000	17.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,062.00000	4,032,000	17.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	50.57	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		7,888.00000	7,918,000	50.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	45.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,888.00000	5,918,000	45.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	39.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,888.00000	3,918,000	39.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	29.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,888.00000	1,918,000	29.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		160.00000	146,000	13.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		48.00000	64,000	13.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,112.00000	1,082,000	20.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,112.00000	2,082,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,112.00000	3,082,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,112.00000	4,082,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	50.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,838.00000	7,868,000	50.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	45.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,838.00000	5,868,000	45.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	39.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,838.00000	3,868,000	39.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	28.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,838.00000	1,868,000	28.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		198.00000	182,000	14.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		36.00000	50,000	14.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,162.00000	1,132,000	20.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,162.00000	2,132,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,162.00000	3,132,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,162.00000	4,132,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		74.00000	68,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		112.00000	136,000	13.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,188.00000	8,218,000	50.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	46.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,188.00000	6,218,000	46.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,188.00000	4,218,000	40.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	31.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,188.00000	2,218,000	31.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		34.00000	32,000	14.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		222.00000	250,000	14.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		812.00000	783,000	19.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,812.00000	1,782,000	18.61	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	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,812.00000	2,782,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,812.00000	3,782,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,088.00000	8,118,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	46.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,088.00000	6,118,000	46.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,088.00000	4,118,000	40.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	30.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,088.00000	2,118,000	30.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		58.00000	53,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		146.00000	171,000	13.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		912.00000	883,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	1,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,912.00000	1,882,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	18.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,912.00000	2,882,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,912.00000	3,882,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,238.00000	8,268,000	50.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	46.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,238.00000	6,268,000	46.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,238.00000	4,268,000	41.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,238.00000	2,268,000	31.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		27.00000	25,000	15.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		265.00000	293,000	15.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		762.00000	734,000	19.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	2,000	19.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,762.00000	1,732,000	18.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,762.00000	2,732,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,762.00000	3,732,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,138.00000	8,168,000	50.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	46.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,138.00000	6,168,000	46.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,138.00000	4,168,000	40.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	30.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,138.00000	2,168,000	30.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		45.00000	41,000	14.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		183.00000	209,000	14.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		862.00000	833,000	20.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	20.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,862.00000	1,832,000	18.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	18.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,862.00000	2,832,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,862.00000	3,832,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,988.00000	8,018,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	46.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,988.00000	6,018,000	46.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	40.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,988.00000	4,018,000	40.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,988.00000	2,018,000	30.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		94.00000	86,000	13.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		82.00000	104,000	13.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,012.00000	983,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	1,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,012.00000	1,982,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,012.00000	2,982,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	17.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,012.00000	3,982,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,488.00000	8,518,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	47.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,488.00000	6,518,000	47.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	41.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,488.00000	4,518,000	41.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	32.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,488.00000	2,518,000	32.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		7.00000	8,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		495.00000	526,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		516.00000	489,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	7,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,512.00000	1,482,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,512.00000	2,482,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,512.00000	3,482,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,438.00000	8,468,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	47.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,438.00000	6,468,000	47.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	41.64	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,438.00000	4,468,000	41.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,438.00000	2,468,000	32.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		10.00000	10,000	16.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		448.00000	478,000	16.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		564.00000	537,000	17.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		2.00000	5,000	17.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,562.00000	1,532,000	19.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	19.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,562.00000	2,532,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,562.00000	3,532,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,338.00000	8,368,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	46.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,338.00000	6,368,000	46.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	41.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,338.00000	4,368,000	41.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	31.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,338.00000	2,368,000	31.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		16.00000	15,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		354.00000	383,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		663.00000	635,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		1.00000	3,000	18.40	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		1,662.00000	1,632,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,662.00000	2,632,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,662.00000	3,632,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,288.00000	8,318,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,288.00000	6,318,000	46.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	41.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,288.00000	4,318,000	41.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,288.00000	2,318,000	31.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		20.00000	20,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		308.00000	338,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		713.00000	684,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		1.00000	2,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,712.00000	1,682,000	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,712.00000	2,682,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,712.00000	3,682,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	50.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,538.00000	8,568,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	47.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,538.00000	6,568,000	47.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,538.00000	4,568,000	41.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	32.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,538.00000	2,568,000	32.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		6.00000	6,000	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		544.00000	574,000	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		467.00000	441,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		5.00000	9,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,462.00000	1,432,000	19.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	19.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,462.00000	2,432,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,462.00000	3,432,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,388.00000	8,418,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,388.00000	6,418,000	47.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	41.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,388.00000	4,418,000	41.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	32.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,388.00000	2,418,000	32.07	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		12.00000	12,000	16.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		400.00000	430,000	16.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		614.00000	586,000	17.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	4,000	17.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,612.00000	1,582,000	19.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,612.00000	2,582,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,612.00000	3,582,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,588.00000	8,618,000	50.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	47.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,588.00000	6,618,000	47.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	42.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,588.00000	4,618,000	42.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	33.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,588.00000	2,618,000	33.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		5.00000	5,000	18.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		593.00000	623,000	18.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		419.00000	394,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		7.00000	12,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,412.00000	1,382,000	19.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,412.00000	2,382,000	17.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,412.00000	3,382,000	17.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.65930	6.68980		13.40	632,633.50	95	4,685.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		117.00000	119,000	14.25	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		327.00000	360,000	14.25	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.68720	6.71710		13.88	0.00	0	4,400.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		201.00000	207,000	14.69	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		384.00000	420,000	14.69	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		420.00000	456,000	14.89	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		187.00000	193,000	14.89	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.37330	7.34970		8.82	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		109.00000	116,000	9.30	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		59.00000	43,000	9.30	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		78.00000	83,000	8.82	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		78.00000	60,000	8.82	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		144.00000	154,000	9.77	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		44.00000	31,000	9.77	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.48190	7.45940		11.38	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		176.00000	184,000	11.38	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		217.00000	202,000	11.38	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.08700	140.09900			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.43200	142.44500			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		319.76200	319.88900		6.57	3,197,620.00	1	323.00
GOVI	On	05/08/2010	GOVI	315.60	Call	64,107.00000	63,029,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	21,217.00000	21,409,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		325.11500	325.24400			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	37,560.00000	38,850,000		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	37,660.00000	38,950,000		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	37,460.00000	38,750,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX		110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010	Index Future		379.56600	379.53000			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			6.61500	6.60100			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.62000	6.61900			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.58700	6.58700			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54100	6.54100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.54100	6.54100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.54200	6.54200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.54300	6.54300			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.73500	6.73800			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.01500	7.01900			0.00	100	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.38500	7.38900			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.69500	7.70000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.88000	7.88100			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			310.53600	310.67400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.73400	315.87500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.10100	8.10200		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,110.00000	3,111,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		131.00000	128,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,152.00000	2,151,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		311.00000	306,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,151.00000	4,154,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		48.00000	46,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		655.00000	648,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,344.00000	1,341,000	4.04	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			8.18600	8.18700		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,163.00000	2,162,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		782.00000	776,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,311.00000	2,310,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		711.00000	705,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,020.00000	2,019,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		858.00000	852,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.24400	8.24500		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,063.00000	1,062,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,531.00000	2,526,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,145.00000	1,143,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,399.00000	2,393,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		986.00000	984,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,669.00000	2,663,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.01900	9.00000		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,446.00000	3,316,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,162.00000	1,208,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,129.00000	1,059,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,484.00000	3,590,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,912.00000	6,748,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		263.00000	275,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,843.00000	8,672,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		108.00000	114,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.08400	9.06400		10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		4,098.00000	3,981,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,418.00000	2,483,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,365.00000	4,244,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,240.00000	2,301,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,840.00000	3,727,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,608.00000	2,677,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,849.00000	4,956,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,925.00000	1,850,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.13300	9.11200		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,441.00000	3,345,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,457.00000	4,550,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,658.00000	3,557,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,219.00000	4,307,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,235.00000	3,142,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,709.00000	4,805,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.06600	8.06700		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,384.00000	3,386,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		27.00000	25,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.15200	8.15300		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,796.00000	1,796,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		596.00000	593,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,914.00000	1,914,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		543.00000	540,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,682.00000	1,681,000	3.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		654.00000	650,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.20700	8.20800		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		908.00000	907,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,596.00000	1,592,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		979.00000	979,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,501.00000	1,498,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		841.00000	840,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,695.00000	1,691,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.67500	8.67600		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,140.00000	3,140,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		242.00000	237,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.76300	8.76400		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,117.00000	3,116,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		731.00000	725,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,294.00000	3,294,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		666.00000	661,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,944.00000	2,943,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		800.00000	794,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.83100	8.83200		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,321.00000	1,319,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,942.00000	2,935,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,418.00000	1,416,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,793.00000	2,786,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,230.00000	1,228,000	5.92	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	8.45	Put		3,098.00000	3,091,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.74100	8.73200		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,180.00000	3,133,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		291.00000	295,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		0.00000	1,112,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	1,345,000	6.81	4,371,250.00	3,250	650.00
R204	On	04/11/2010	Bond Future			8.82000	8.81000		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,342.00000	3,298,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		942.00000	954,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,532.00000	3,487,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		864.00000	875,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,156.00000	3,114,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,025.00000	1,038,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.87800	8.86800		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,406.00000	1,382,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,422.00000	3,452,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,511.00000	1,486,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,250.00000	3,279,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,307.00000	1,284,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,601.00000	3,632,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.05200	8.07500		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,667.00000	2,731,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		18.00000	15,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.15200	8.17700		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.50	Call		1,343.00000	1,386,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		468.00000	443,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,434.00000	1,480,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		425.00000	403,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,254.00000	1,296,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		514.00000	488,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.21700	8.24400		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		646.00000	672,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,266.00000	1,223,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		697.00000	725,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,189.00000	1,149,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		597.00000	621,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,344.00000	1,300,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.81900	8.82000		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,101.00000	4,102,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		200.00000	195,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,928.00000	2,926,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		436.00000	428,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,696.00000	3,686,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		249.00000	245,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.89000	8.89100		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,165.00000	3,164,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,121.00000	1,115,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,355.00000	3,354,000	7.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.30	Put		1,032.00000	1,025,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,981.00000	2,979,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,218.00000	1,211,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.94500	8.94500		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,937.00000	1,933,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,049.00000	3,045,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,065.00000	2,060,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,890.00000	2,885,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,815.00000	1,811,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,215.00000	3,211,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.86200	8.86300		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,060.00000	4,061,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		261.00000	255,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.93200	8.93300		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,108.00000	3,106,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,224.00000	1,216,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,302.00000	3,300,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,126.00000	1,118,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,920.00000	2,919,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,330.00000	1,323,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.98400	8.98500		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,942.00000	1,940,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,349.00000	3,341,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,072.00000	2,070,000	8.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	03/02/2011	Bond Future	8.80	Put		3,177.00000	3,169,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,819.00000	1,817,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,529.00000	3,521,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.97500	8.95500		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,116.00000	1,048,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,734.00000	2,821,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.02400	9.00400		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,588.00000	2,502,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,619.00000	2,686,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,784.00000	2,695,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,432.00000	2,496,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,401.00000	2,319,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,818.00000	2,889,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.06100	9.04000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,327.00000	3,239,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,633.00000	3,705,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,517.00000	3,427,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,441.00000	3,511,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,143.00000	3,058,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,835.00000	3,909,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			315.89100	316.01700			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.17900	321.30700			0.00	0	0.00
Total for Derivatives :									46,828,190.80	7,218	797,894.00	

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>j-Bonds</u>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R153	On	31/08/2010	Spot Bond	7.36000	7.36000		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	7.07000	7.06500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	8.03000	8.02500		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.96000	8.93500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.98500	7.98500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.60000	8.59500		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.67000	8.66000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.96000	7.97500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.74500	8.74500		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.80000	8.79500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.93000	8.90500		0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							46,828,190.80	7,218	797,894.00