



Daily MTM Report

Daily summary for: 14/05/2010

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			7.59130	7.51820		16.32	21,794,622.30	2,871	253,506.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		7.00000	8,000	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		889.00000	817,000	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,632.00000	8,559,000	47.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,632.00000	6,559,000	44.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,368.00000	3,441,000	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,682.00000	8,609,000	47.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	44.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,682.00000	6,609,000	44.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,318.00000	3,391,000	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	47.52	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	16.30	Put		8,782.00000	8,709,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,082.00000	9,009,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,282.00000	9,209,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,282.00000	7,209,000	45.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,282.00000	3,209,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,232.00000	9,159,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,232.00000	7,159,000	45.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,232.00000	3,159,000	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,768.00000	1,841,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,768.00000	2,841,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,182.00000	9,109,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	45.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,182.00000	7,109,000	45.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,982.00000	8,909,000	47.52	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	16.55	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,032.00000	8,959,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,932.00000	8,859,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,932.00000	6,859,000	45.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		182.00000	229,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		114.00000	88,000	16.92	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,069.00000	1,142,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,068.00000	2,141,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,068.00000	3,141,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,832.00000	8,759,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,832.00000	6,759,000	44.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,169.00000	1,242,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,168.00000	2,241,000	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,168.00000	3,241,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.52	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	16.25	Put		8,732.00000	8,659,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		321.00000	380,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		53.00000	39,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,268.00000	1,341,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,268.00000	3,341,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,782.00000	6,709,000	44.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	41.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,282.00000	5,209,000	41.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		10.00000	12,000	19.83	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		792.00000	721,000	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		283.00000	340,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		65.00000	49,000	17.52	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,218.00000	1,292,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,218.00000	2,291,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,218.00000	3,291,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		6.00000	7,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		938.00000	866,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	3,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,234.00000	1,162,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,082.00000	7,009,000	45.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,032.00000	6,959,000	45.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,032.00000	3,959,000	38.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,982.00000	6,909,000	45.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	3,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,184.00000	1,112,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		821.00000	894,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		3.00000	3,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,818.00000	1,891,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,818.00000	2,891,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		5.00000	6,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		987.00000	915,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		154.00000	197,000	16.72	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		136.00000	106,000	16.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,018.00000	2,091,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,018.00000	3,091,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,532.00000	5,459,000	42.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,532.00000	4,459,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,532.00000	3,459,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	5,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,036.00000	964,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		132.00000	167,000	16.52	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		164.00000	126,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		969.00000	1,042,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,968.00000	2,041,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,968.00000	3,041,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,582.00000	5,509,000	42.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,582.00000	4,509,000	39.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,582.00000	3,509,000	35.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	4,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,085.00000	1,013,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		920.00000	993,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		2.00000	2,000	20.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,918.00000	1,991,000	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,918.00000	2,991,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,632.00000	5,559,000	42.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,632.00000	3,559,000	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	4,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,135.00000	1,063,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		871.00000	943,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		3.00000	2,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,868.00000	1,941,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,868.00000	2,941,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,782.00000	5,709,000	42.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,782.00000	4,709,000	40.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,782.00000	3,709,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,284.00000	1,211,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		57.00000	72,000	17.32	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		339.00000	281,000	17.32	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		724.00000	795,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		6.00000	4,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,718.00000	1,791,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,718.00000	2,791,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		48.00000	61,000	17.57	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		380.00000	320,000	17.57	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		676.00000	747,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		8.00000	6,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,668.00000	1,741,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,668.00000	2,741,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,882.00000	5,809,000	42.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,882.00000	3,809,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	2,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,383.00000	1,311,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		40.00000	51,000	17.82	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		422.00000	360,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		628.00000	698,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		10.00000	7,000	19.12	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	5.90	Call		1,618.00000	1,691,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,618.00000	2,691,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,982.00000	5,909,000	43.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,982.00000	3,909,000	38.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,182.00000	6,109,000	43.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,182.00000	5,109,000	41.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,182.00000	4,109,000	38.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,182.00000	3,109,000	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,132.00000	6,059,000	43.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,132.00000	5,059,000	41.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,132.00000	4,059,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		402.00000	466,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		34.00000	25,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,368.00000	1,441,000	22.57	0.00	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	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,368.00000	2,441,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,082.00000	6,009,000	43.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,082.00000	4,009,000	38.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,082.00000	3,009,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,583.00000	1,510,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		20.00000	25,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		602.00000	534,000	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		445.00000	511,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		27.00000	20,000	18.32	75,000.00	3,750	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,418.00000	1,491,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,418.00000	2,491,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	42.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,932.00000	5,859,000	42.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,932.00000	3,859,000	37.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		34.00000	43,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		466.00000	402,000	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	14/06/2010	Foreign Exchange Future	6.95	Call		581.00000	651,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		13.00000	10,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,568.00000	1,641,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,568.00000	2,641,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	42.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,832.00000	5,759,000	42.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,832.00000	4,759,000	40.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,832.00000	3,759,000	37.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,433.00000	1,360,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	2,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,333.00000	1,261,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,482.00000	5,409,000	41.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,482.00000	4,409,000	39.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,483.00000	1,410,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		535.00000	603,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		17.00000	12,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,518.00000	1,591,000	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,682.00000	5,609,000	42.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,682.00000	3,609,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	1,000	24.34	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,682.00000	1,610,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		361.00000	423,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		43.00000	32,000	17.92	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,318.00000	1,391,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,318.00000	2,391,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,332.00000	4,259,000	39.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	1,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,732.00000	1,660,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,533.00000	1,460,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		247.00000	301,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		79.00000	60,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,982.00000	7,909,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,482.00000	6,409,000	44.15	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	12.50	Call		0.00000	0,000	40.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,982.00000	4,909,000	40.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,482.00000	3,409,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,019.00000	1,092,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,518.00000	2,591,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,018.00000	4,091,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,232.00000	8,159,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,732.00000	6,659,000	44.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	36.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,732.00000	3,659,000	36.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		11.00000	15,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		743.00000	674,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		773.00000	844,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		5.00000	3,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,268.00000	2,341,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,768.00000	3,841,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	24.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,782.00000	1,709,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		112.00000	140,000	16.32	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		194.00000	149,000	16.32	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,732.00000	4,659,000	40.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.44	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,382.00000	4,309,000	39.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.09	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,633.00000	1,560,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,832.00000	1,759,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		95.00000	119,000	16.57	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		227.00000	178,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,682.00000	4,609,000	40.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,082.00000	2,009,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,982.00000	1,909,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		81.00000	101,000	16.82	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		263.00000	210,000	16.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,132.00000	2,059,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,032.00000	1,959,000	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	9.45	Call		0.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,932.00000	1,859,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		68.00000	86,000	17.07	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		300.00000	245,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,032.00000	4,959,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		16.00000	21,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		648.00000	580,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,232.00000	5,159,000	41.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,132.00000	3,059,000	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,032.00000	2,959,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,932.00000	2,859,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		8.00000	10,000	20.08	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		840.00000	769,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,082.00000	5,009,000	41.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,982.00000	2,909,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,882.00000	2,809,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		14.00000	17,000	19.33	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		696.00000	626,000	19.33	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,932.00000	4,859,000	40.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,832.00000	2,759,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,732.00000	2,659,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,632.00000	2,559,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,532.00000	2,459,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,432.00000	2,359,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,332.00000	2,259,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,232.00000	2,159,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		24.00000	30,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		556.00000	489,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.01	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,632.00000	4,559,000	40.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	25.35	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,882.00000	1,809,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,882.00000	4,809,000	40.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,782.00000	2,709,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,682.00000	2,609,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,582.00000	2,509,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,382.00000	2,309,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,282.00000	2,209,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,182.00000	2,109,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		28.00000	36,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		510.00000	445,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,482.00000	2,409,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,182.00000	8,109,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,818.00000	3,891,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,232.00000	6,159,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,232.00000	4,159,000	39.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.52	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	15.80	Put		8,282.00000	8,209,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,282.00000	6,209,000	43.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,282.00000	4,209,000	39.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,718.00000	3,791,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,432.00000	8,359,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,432.00000	6,359,000	44.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,432.00000	4,359,000	39.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,568.00000	3,641,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,332.00000	8,259,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	43.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,332.00000	6,259,000	43.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,668.00000	3,741,000	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	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,982.00000	9,909,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,382.00000	8,309,000	47.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,382.00000	6,309,000	43.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,618.00000	3,691,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,482.00000	8,409,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,518.00000	3,591,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,532.00000	8,459,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,532.00000	6,459,000	44.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		489.00000	557,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		21.00000	16,000	18.52	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,468.00000	1,541,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,468.00000	2,541,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,468.00000	3,541,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,082.00000	8,009,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,918.00000	3,991,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	47.52	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	15.65	Put		8,132.00000	8,059,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,868.00000	3,941,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,582.00000	8,509,000	47.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,582.00000	6,509,000	44.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,418.00000	3,491,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		213.00000	264,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		95.00000	73,000	17.12	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.70770	7.63450		16.68	89,563,474.00	11,620	32,778.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,216.00000	8,142,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,216.00000	6,142,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,217.00000	4,143,000	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		21.00000	23,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,237.00000	2,165,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		820.00000	889,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		36.00000	31,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,787.00000	1,860,000	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,785.00000	2,858,000	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,785.00000	3,858,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,166.00000	8,092,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,166.00000	6,092,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,167.00000	4,093,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		22.00000	25,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,188.00000	2,117,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		235.00000	262,000	17.10	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		401.00000	354,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		863.00000	934,000	15.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		29.00000	26,000	15.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,837.00000	1,910,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	2,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,835.00000	2,908,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,835.00000	3,908,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		219.00000	244,000	17.31	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		435.00000	386,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,266.00000	8,192,000	34.59	0.00	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	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,266.00000	6,192,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,267.00000	4,193,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		19.00000	22,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,285.00000	2,214,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		204.00000	228,000	17.52	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		470.00000	420,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		777.00000	846,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		43.00000	38,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,737.00000	1,811,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,735.00000	2,808,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,735.00000	3,808,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,316.00000	8,242,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,316.00000	6,242,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,317.00000	4,243,000	26.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		17.00000	20,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,333.00000	2,262,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		191.00000	213,000	17.72	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	13/09/2010	Foreign Exchange Future	7.95	Put		507.00000	455,000	17.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		735.00000	803,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		51.00000	45,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,688.00000	1,761,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,685.00000	2,758,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,685.00000	3,758,000	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,416.00000	8,342,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,416.00000	6,342,000	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,417.00000	4,343,000	26.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		15.00000	17,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,431.00000	2,359,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		167.00000	186,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		583.00000	528,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		655.00000	720,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		71.00000	62,000	16.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,589.00000	1,662,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,585.00000	2,658,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	25.19	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,585.00000	3,658,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,466.00000	8,392,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,466.00000	6,392,000	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,467.00000	4,393,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		14.00000	16,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,480.00000	2,408,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		156.00000	174,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		622.00000	566,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		617.00000	680,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		83.00000	72,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,539.00000	1,612,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	4,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,535.00000	2,608,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,535.00000	3,608,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,516.00000	8,442,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,516.00000	6,442,000	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,517.00000	4,443,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		13.00000	15,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,529.00000	2,457,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		146.00000	163,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		662.00000	605,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		580.00000	641,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		96.00000	83,000	16.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,490.00000	1,563,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,485.00000	2,558,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,485.00000	3,558,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,666.00000	8,592,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,666.00000	6,592,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,667.00000	4,593,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		10.00000	11,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,676.00000	2,603,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		478.00000	532,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		144.00000	124,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,341.00000	1,415,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	7,000	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,335.00000	2,409,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,335.00000	3,408,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,616.00000	8,542,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,616.00000	6,542,000	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,617.00000	4,543,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		11.00000	12,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,627.00000	2,554,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		128.00000	143,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		744.00000	685,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		511.00000	567,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		127.00000	109,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,391.00000	1,464,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	6,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,385.00000	2,458,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,385.00000	3,458,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,766.00000	8,692,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,766.00000	6,692,000	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	1,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,766.00000	4,693,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	10,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,774.00000	2,702,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		105.00000	118,000	19.59	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		871.00000	810,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		417.00000	466,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		183.00000	158,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,243.00000	1,317,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	9,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,235.00000	2,309,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,235.00000	3,308,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		120.00000	134,000	19.18	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		786.00000	726,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,066.00000	7,992,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,066.00000	5,992,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,067.00000	3,993,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		26.00000	30,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,092.00000	2,022,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		269.00000	300,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		335.00000	292,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		954.00000	1,025,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		20.00000	17,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,936.00000	2,010,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,935.00000	3,008,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,935.00000	4,008,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	22.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,116.00000	8,042,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,116.00000	6,042,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,117.00000	4,043,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		24.00000	27,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,140.00000	2,069,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		251.00000	280,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		367.00000	322,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		908.00000	979,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		24.00000	21,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,887.00000	1,960,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,885.00000	2,958,000	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,885.00000	3,958,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,366.00000	8,292,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,366.00000	6,292,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,367.00000	4,293,000	26.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		16.00000	19,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,382.00000	2,311,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		178.00000	199,000	17.93	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		544.00000	491,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		695.00000	761,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		61.00000	53,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,638.00000	1,712,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,635.00000	2,708,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,635.00000	3,708,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,566.00000	8,492,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,566.00000	6,492,000	31.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,567.00000	4,493,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		12.00000	13,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,578.00000	2,505,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		136.00000	152,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		702.00000	644,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		545.00000	603,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		111.00000	95,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,440.00000	1,514,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,435.00000	2,508,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,435.00000	3,508,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,716.00000	8,642,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,716.00000	6,642,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,717.00000	4,643,000	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		9.00000	11,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,725.00000	2,653,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		112.00000	125,000	19.38	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		828.00000	767,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		447.00000	498,000	16.37	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		163.00000	140,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,292.00000	1,366,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	8,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,285.00000	2,359,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,285.00000	3,358,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		39.00000	43,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,705.00000	1,635,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		45.00000	49,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,561.00000	1,491,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,003.00000	939,000	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		87.00000	97,000	20.22	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,139.00000	1,073,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		73.00000	81,000	20.84	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		47.00000	52,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,513.00000	1,444,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		52.00000	58,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,418.00000	1,350,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		82.00000	92,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,048.00000	984,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		277.00000	242,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		311.00000	350,000	16.60	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		289.00000	324,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		305.00000	266,000	16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.82230	7.74910		16.83	273,780.50	35	7,496.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	1,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,201.00000	8,129,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,202.00000	6,129,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		17.00000	20,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,218.00000	4,148,000	28.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		67.00000	72,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,268.00000	2,200,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		331.00000	356,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		532.00000	484,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		884.00000	948,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		85.00000	76,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,809.00000	1,882,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,801.00000	2,874,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	23.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,799.00000	3,873,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		191.00000	204,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		992.00000	932,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,251.00000	8,178,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,252.00000	6,179,000	26.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		16.00000	18,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,267.00000	4,196,000	28.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		65.00000	69,000	24.16	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,316.00000	2,247,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		846.00000	909,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		97.00000	87,000	15.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,760.00000	1,833,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,751.00000	2,824,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,749.00000	3,823,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,301.00000	8,228,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,302.00000	6,229,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		15.00000	17,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,316.00000	4,245,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		62.00000	67,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,363.00000	2,295,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		301.00000	323,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		602.00000	551,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		809.00000	870,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		110.00000	98,000	15.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,711.00000	1,784,000	18.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		12.00000	12,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,701.00000	2,774,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,699.00000	3,773,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,351.00000	8,278,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,352.00000	6,279,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		14.00000	16,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,365.00000	4,294,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		60.00000	65,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,411.00000	2,343,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		287.00000	308,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		638.00000	586,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		772.00000	832,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		123.00000	110,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,662.00000	1,735,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	13,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,651.00000	2,724,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,649.00000	3,723,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		315.00000	339,000	17.51	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		566.00000	517,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,401.00000	8,328,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,402.00000	6,329,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		13.00000	15,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,414.00000	4,343,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		58.00000	62,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,459.00000	2,390,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		274.00000	294,000	18.03	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		675.00000	622,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		737.00000	795,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		138.00000	123,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,614.00000	1,687,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		15.00000	15,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,601.00000	2,675,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	22.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,599.00000	3,673,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,451.00000	8,378,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,452.00000	6,379,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	14,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,463.00000	4,392,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		56.00000	60,000	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,507.00000	2,438,000	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		261.00000	280,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		712.00000	658,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		703.00000	759,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		154.00000	137,000	16.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,565.00000	1,638,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		16.00000	16,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,552.00000	2,625,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,549.00000	3,623,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,501.00000	8,428,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,502.00000	6,429,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		12.00000	14,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,513.00000	4,442,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		54.00000	58,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,555.00000	2,486,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		249.00000	268,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		750.00000	696,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		670.00000	724,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		171.00000	152,000	16.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,517.00000	1,590,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		18.00000	18,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,502.00000	2,575,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,499.00000	3,573,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,701.00000	8,628,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,702.00000	6,629,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		9.00000	11,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,710.00000	4,639,000	27.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		47.00000	51,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,748.00000	2,679,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		208.00000	223,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		909.00000	851,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		550.00000	595,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		251.00000	223,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,326.00000	1,398,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		27.00000	26,000	16.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,303.00000	2,376,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,300.00000	3,373,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,651.00000	8,578,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	27.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,652.00000	6,579,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		10.00000	11,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,661.00000	4,589,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		48.00000	52,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,699.00000	2,630,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		217.00000	233,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		868.00000	811,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		578.00000	626,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		229.00000	204,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,373.00000	1,446,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		24.00000	24,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,353.00000	2,426,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,350.00000	3,423,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		183.00000	195,000	19.57	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,034.00000	973,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,751.00000	8,678,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,752.00000	6,679,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	10,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,759.00000	4,688,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		45.00000	49,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,796.00000	2,727,000	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		199.00000	213,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		950.00000	891,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		522.00000	566,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		273.00000	244,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,279.00000	1,351,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		30.00000	29,000	16.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,253.00000	2,327,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,250.00000	3,323,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		238.00000	255,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		789.00000	733,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	1,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,101.00000	8,029,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	2,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,102.00000	6,030,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		19.00000	22,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,120.00000	4,050,000	28.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		73.00000	78,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,174.00000	2,106,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		364.00000	392,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		465.00000	420,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		964.00000	1,030,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		65.00000	58,000	15.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,907.00000	1,980,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,900.00000	2,974,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,899.00000	3,973,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	1,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,151.00000	8,079,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,152.00000	6,079,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		18.00000	21,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,169.00000	4,099,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		70.00000	75,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,221.00000	2,153,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		347.00000	373,000	17.17	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		498.00000	451,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		924.00000	989,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		75.00000	67,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,858.00000	1,931,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,851.00000	2,924,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,849.00000	3,923,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,551.00000	8,478,000	29.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,552.00000	6,479,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		11.00000	13,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,562.00000	4,491,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		52.00000	56,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,603.00000	2,534,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		638.00000	690,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		189.00000	168,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,469.00000	1,542,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		20.00000	20,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,452.00000	2,525,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,450.00000	3,523,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,601.00000	8,528,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,602.00000	6,529,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	12,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,611.00000	4,540,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		50.00000	54,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,651.00000	2,582,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		228.00000	244,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		829.00000	772,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		608.00000	658,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		209.00000	186,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,421.00000	1,494,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		22.00000	22,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,402.00000	2,476,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,400.00000	3,473,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,302.00000	7,229,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	5,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,305.00000	5,233,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		32.00000	35,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,333.00000	3,263,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		127.00000	135,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,428.00000	1,363,000	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,699.00000	4,772,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,473.00000	1,408,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		122.00000	130,000	21.29	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		92.00000	98,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,843.00000	1,776,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		113.00000	121,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,564.00000	1,499,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		89.00000	94,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,890.00000	1,822,000	22.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		383.00000	412,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		434.00000	390,000	16.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.93780	7.86370		16.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		426.00000	462,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		562.00000	524,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		434.00000	440,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		620.00000	552,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		448.00000	485,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		534.00000	497,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		940.00000	892,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		304.00000	330,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,723.00000	2,657,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		87.00000	95,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.05320	7.97940		17.09	2,415,960.00	300	450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		820.00000	871,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		291.00000	268,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		789.00000	839,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		310.00000	286,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		852.00000	904,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		273.00000	251,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.05600	11.03360		14.37	2,808,224.00	254	32,373.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		11,016.00000	10,994,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		9,016.00000	8,994,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,316.00000	11,294,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,316.00000	9,294,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,816.00000	10,794,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,816.00000	8,794,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,816.00000	6,794,000	41.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,816.00000	4,794,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,666.00000	10,644,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,666.00000	8,644,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	40.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,666.00000	6,644,000	40.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,666.00000	4,644,000	34.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,566.00000	10,544,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,566.00000	8,544,000	42.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,567.00000	2,545,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		5.00000	4,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,571.00000	1,548,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		492.00000	503,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		58.00000	47,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,436.00000	1,458,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,366.00000	10,344,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,366.00000	8,344,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,416.00000	10,394,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,416.00000	8,394,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		7.00000	5,000	20.08	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,423.00000	1,399,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		77.00000	69,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		493.00000	463,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		618.00000	633,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		34.00000	27,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,585.00000	1,607,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	42.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,866.00000	10,844,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,866.00000	6,844,000	41.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,866.00000	4,844,000	35.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		11,066.00000	11,044,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		9,066.00000	9,044,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		7,066.00000	7,044,000	41.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,216.00000	11,194,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,216.00000	9,194,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		11.00000	9,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,227.00000	1,203,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		124.00000	115,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		340.00000	309,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		799.00000	819,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	13,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,266.00000	11,244,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,266.00000	9,244,000	42.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		111.00000	101,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		377.00000	345,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		753.00000	771,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		19.00000	15,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,166.00000	11,144,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,166.00000	9,144,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,166.00000	3,144,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	1,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,168.00000	2,145,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		13.00000	10,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,179.00000	1,154,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		140.00000	130,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		306.00000	274,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		846.00000	866,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		12.00000	10,000	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,116.00000	11,094,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,116.00000	7,094,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,116.00000	5,094,000	36.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	42.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,966.00000	10,944,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,966.00000	8,944,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,916.00000	10,894,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,916.00000	8,894,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,916.00000	6,894,000	41.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,916.00000	4,894,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,766.00000	10,744,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,766.00000	8,744,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,766.00000	6,744,000	40.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,766.00000	4,744,000	34.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		33.00000	27,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		799.00000	771,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		343.00000	346,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		109.00000	90,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,237.00000	1,259,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	3,000	18.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,716.00000	10,694,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,716.00000	8,694,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,616.00000	10,594,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,616.00000	8,594,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,617.00000	2,595,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		48.00000	41,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		664.00000	635,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		453.00000	461,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		69.00000	55,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,516.00000	10,494,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,516.00000	8,494,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	41.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		7,016.00000	6,994,000	41.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		6,016.00000	5,994,000	39.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		5,016.00000	4,994,000	35.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.85	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	15.05	Put		4,016.00000	3,994,000	31.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	1,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,517.00000	2,495,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		6.00000	4,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,522.00000	1,498,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		61.00000	53,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		577.00000	547,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		533.00000	545,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		49.00000	39,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,485.00000	1,507,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,216.00000	3,194,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	42.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,566.00000	7,544,000	42.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,566.00000	5,544,000	38.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,566.00000	4,544,000	34.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		16.00000	13,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,082.00000	1,057,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		175.00000	166,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		241.00000	210,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	41.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,466.00000	7,444,000	41.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	2,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,968.00000	1,946,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		20.00000	16,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		986.00000	960,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		221.00000	215,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		187.00000	159,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,039.00000	1,061,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		5.00000	5,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	41.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,166.00000	7,144,000	41.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	40.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,166.00000	6,144,000	40.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,166.00000	5,144,000	36.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,166.00000	4,144,000	32.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,667.00000	2,645,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		4.00000	3,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,670.00000	1,647,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		42.00000	36,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		708.00000	680,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		415.00000	421,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		81.00000	65,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,336.00000	1,358,000	19.37	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	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		29.00000	24,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		845.00000	818,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		310.00000	310,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		126.00000	104,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,187.00000	1,209,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	3,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	40.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,616.00000	6,594,000	40.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,616.00000	5,594,000	38.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	1,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,118.00000	2,095,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		14.00000	11,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,130.00000	1,105,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		894.00000	914,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		10.00000	8,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	42.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,516.00000	7,494,000	42.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,516.00000	5,494,000	37.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,516.00000	4,494,000	33.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		3,016.00000	2,994,000	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	13.05	Call		2.00000	1,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		2,018.00000	1,995,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		18.00000	14,000	18.45	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		1,034.00000	1,008,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		196.00000	188,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		212.00000	182,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		990.00000	1,011,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		6.00000	5,000	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	41.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,416.00000	7,394,000	41.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	40.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,416.00000	6,394,000	40.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,416.00000	5,394,000	37.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,416.00000	4,394,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	2,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,918.00000	1,896,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		23.00000	19,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		939.00000	913,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		249.00000	245,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		165.00000	139,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,089.00000	1,110,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		5.00000	4,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		3.00000	2,000	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,869.00000	1,846,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		26.00000	21,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		892.00000	865,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,138.00000	1,160,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		4.00000	4,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	41.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,216.00000	7,194,000	41.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	40.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,216.00000	6,194,000	40.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,216.00000	5,194,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,216.00000	4,194,000	32.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		4.00000	3,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,720.00000	1,697,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		37.00000	31,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		753.00000	725,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		378.00000	383,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		94.00000	77,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,287.00000	1,308,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	2,000	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,717.00000	2,694,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,966.00000	6,944,000	41.23	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	17.00	Call		0.00000	0,000	39.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,966.00000	5,944,000	39.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,966.00000	4,944,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,966.00000	3,944,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,417.00000	2,395,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,716.00000	6,694,000	40.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,716.00000	5,694,000	38.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,716.00000	4,694,000	34.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,716.00000	3,694,000	30.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	1,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,217.00000	2,195,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	40.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,516.00000	6,494,000	40.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		98.00000	89,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		414.00000	383,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		707.00000	725,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		23.00000	19,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,685.00000	1,707,000	21.73	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	9.35	Put		1.00000	1,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	40.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,366.00000	6,344,000	40.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,366.00000	5,344,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.82	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,366.00000	3,344,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		87.00000	78,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		453.00000	422,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		662.00000	679,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		28.00000	23,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,466.00000	5,444,000	37.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,466.00000	4,444,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,466.00000	3,444,000	29.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,467.00000	2,445,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		6.00000	5,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,472.00000	1,449,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		69.00000	60,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		535.00000	504,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		575.00000	589,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		41.00000	33,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,535.00000	1,557,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,866.00000	8,844,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	41.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,366.00000	7,344,000	41.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	39.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,866.00000	5,844,000	39.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,366.00000	4,344,000	33.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,867.00000	2,844,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		8.00000	6,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,374.00000	1,350,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		279.00000	277,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		145.00000	121,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,635.00000	1,657,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,134.00000	3,156,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,966.00000	2,944,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,116.00000	9,094,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	42.15	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	18.65	Put		7,616.00000	7,594,000	42.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	40.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,116.00000	6,094,000	40.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,616.00000	4,594,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,116.00000	3,094,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		5.00000	3,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,621.00000	1,597,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		157.00000	147,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		273.00000	241,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,386.00000	1,408,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,884.00000	2,906,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,566.00000	9,544,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		8,066.00000	8,044,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,566.00000	6,544,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		5,066.00000	5,044,000	36.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	29.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,566.00000	3,544,000	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	1,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		2,068.00000	2,045,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		54.00000	46,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		620.00000	590,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		942.00000	963,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		8.00000	7,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,434.00000	2,456,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	41.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,266.00000	7,244,000	41.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,266.00000	6,244,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,266.00000	5,244,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,266.00000	4,244,000	32.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,266.00000	3,244,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,767.00000	2,744,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,267.00000	2,245,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		3.00000	2,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,769.00000	1,746,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		10.00000	8,000	19.47	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	12.30	Put		1,276.00000	1,252,000	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		3,066.00000	3,044,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	41.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,316.00000	7,294,000	41.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	40.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,316.00000	6,294,000	40.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,316.00000	5,294,000	37.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,316.00000	4,294,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,817.00000	2,794,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,317.00000	2,295,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		3.00000	2,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,819.00000	1,796,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		9.00000	7,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,325.00000	1,301,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,916.00000	2,894,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.52	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,466.00000	6,444,000	40.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	24.16	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,367.00000	2,345,000	24.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,316.00000	3,294,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,766.00000	9,744,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	42.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,766.00000	7,744,000	42.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,766.00000	5,744,000	38.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,766.00000	3,744,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,234.00000	2,256,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,666.00000	9,644,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	42.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,666.00000	7,644,000	42.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,666.00000	5,644,000	38.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,666.00000	3,644,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,334.00000	2,356,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,716.00000	9,694,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	42.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,716.00000	7,694,000	42.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,284.00000	2,306,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,966.00000	9,944,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,966.00000	7,944,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,034.00000	2,056,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		10,066.00000	10,044,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		6,066.00000	6,044,000	39.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		4,066.00000	4,044,000	32.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1,934.00000	1,956,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		10,016.00000	9,994,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		8,016.00000	7,994,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1,984.00000	2,006,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,116.00000	10,094,000	42.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,116.00000	8,094,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,116.00000	4,094,000	32.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,884.00000	1,906,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,266.00000	10,244,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,266.00000	8,244,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,735.00000	1,757,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,316.00000	10,294,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,316.00000	8,294,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,216.00000	10,194,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,216.00000	8,194,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,785.00000	1,807,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,516.00000	9,494,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	29.52	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	14.55	Put		3,516.00000	3,494,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,484.00000	2,506,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,834.00000	1,857,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,834.00000	2,856,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		2,984.00000	3,006,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,784.00000	2,806,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,816.00000	9,794,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	42.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,816.00000	7,794,000	42.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	39.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,816.00000	5,794,000	39.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,816.00000	3,794,000	30.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,184.00000	2,206,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,616.00000	9,594,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,616.00000	3,594,000	29.99	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	8.65	Call		2,384.00000	2,406,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,684.00000	2,706,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,366.00000	9,344,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,634.00000	2,656,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,866.00000	9,844,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	42.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,866.00000	7,844,000	42.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,866.00000	3,844,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,134.00000	2,156,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,466.00000	10,444,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,466.00000	8,444,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,916.00000	9,894,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,916.00000	7,894,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	39.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,916.00000	5,894,000	39.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,916.00000	3,894,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,084.00000	2,106,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,166.00000	10,144,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,166.00000	8,144,000	42.71	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.22460	11.20230		15.07	1,043,887.80	93	2,591.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		101.00000	88,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,699.00000	1,663,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		114.00000	101,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,612.00000	1,576,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		108.00000	94,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,656.00000	1,619,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.39160	11.36930		15.40	284,790.00	25	165.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		375.00000	349,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		906.00000	857,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		873.00000	824,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		392.00000	366,000	16.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08250	0.08120		18.75	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		266.00000	331,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		146.00000	81,000	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		37.00000	41,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		917.00000	791,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,125.00000	1,254,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		5.00000	4,000	27.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08390	0.08250		19.39	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		401.00000	437,000	20.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		441.00000	337,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.43480	9.45270		13.18	2,198,308.40	233	23,339.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,647.00000	2,665,000	24.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,447.00000	2,465,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,547.00000	2,565,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,847.00000	9,865,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,847.00000	7,865,000	38.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,847.00000	5,865,000	34.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,847.00000	3,865,000	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	0,000	21.45	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,848.00000	1,865,000	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		11.00000	7,000	16.98	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		858.00000	872,000	16.98	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		252.00000	226,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		99.00000	91,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,154.00000	1,135,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,153.00000	2,135,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,147.00000	10,165,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,147.00000	8,165,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,147.00000	6,165,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,147.00000	4,165,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,147.00000	2,165,000	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		4.00000	3,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,151.00000	1,168,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		106.00000	85,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		253.00000	250,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		857.00000	839,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,853.00000	1,835,000	18.55	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	7.60	Put		0.00000	0,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,247.00000	10,265,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,247.00000	8,265,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,247.00000	6,265,000	34.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,247.00000	4,265,000	31.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,247.00000	2,265,000	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		3.00000	2,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,250.00000	1,267,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		78.00000	60,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		325.00000	325,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		761.00000	741,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	6,000	15.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,753.00000	1,735,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,897.00000	9,915,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,897.00000	7,915,000	38.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,897.00000	5,915,000	34.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,897.00000	3,915,000	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	0,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,898.00000	1,915,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		10.00000	6,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		907.00000	921,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		220.00000	194,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		117.00000	109,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,104.00000	1,086,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,103.00000	2,085,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,947.00000	9,965,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,947.00000	7,965,000	38.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,947.00000	5,965,000	34.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,947.00000	3,965,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,947.00000	1,965,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		8.00000	5,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		955.00000	970,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		190.00000	164,000	13.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		137.00000	129,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,054.00000	1,036,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,053.00000	2,035,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,097.00000	10,115,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,097.00000	8,115,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	34.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,097.00000	6,115,000	34.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,097.00000	4,115,000	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,097.00000	2,115,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		5.00000	3,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,102.00000	1,118,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		122.00000	100,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		219.00000	215,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		906.00000	888,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	3,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,903.00000	1,885,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,997.00000	10,015,000	38.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,997.00000	8,015,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	34.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,997.00000	6,015,000	34.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,997.00000	4,015,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,997.00000	2,015,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		7.00000	4,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,004.00000	1,019,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		162.00000	137,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		159.00000	152,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,005.00000	986,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	1,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,003.00000	1,985,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,047.00000	10,065,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,047.00000	8,065,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,047.00000	6,065,000	34.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,047.00000	4,065,000	30.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,047.00000	2,065,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		6.00000	4,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,053.00000	1,069,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		141.00000	117,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		188.00000	182,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		955.00000	937,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,953.00000	1,935,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,397.00000	10,415,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,397.00000	8,415,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,397.00000	6,415,000	35.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,397.00000	4,415,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,397.00000	2,415,000	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2.00000	1,000	19.44	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,399.00000	1,416,000	19.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		49.00000	36,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		446.00000	451,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		619.00000	598,000	15.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	13,000	15.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,603.00000	1,585,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,347.00000	10,365,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,347.00000	8,365,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,347.00000	6,365,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,347.00000	4,365,000	31.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,347.00000	2,365,000	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	1,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,349.00000	1,366,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		57.00000	43,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		404.00000	408,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		666.00000	645,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		13.00000	10,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,653.00000	1,635,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,447.00000	10,465,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,447.00000	8,465,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,447.00000	6,465,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,447.00000	4,465,000	31.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2.00000	1,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,449.00000	1,466,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		42.00000	30,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		489.00000	495,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		573.00000	552,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	17,000	15.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,553.00000	1,535,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,497.00000	10,515,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,497.00000	8,515,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,497.00000	6,515,000	35.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,497.00000	4,515,000	31.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,497.00000	2,515,000	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	1,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,499.00000	1,516,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		35.00000	25,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		532.00000	540,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		528.00000	506,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		25.00000	21,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,503.00000	1,485,000	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,297.00000	10,315,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,297.00000	8,315,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,297.00000	6,315,000	35.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,297.00000	4,315,000	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,297.00000	2,315,000	23.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		3.00000	2,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,300.00000	1,317,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		67.00000	51,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		364.00000	366,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		713.00000	693,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		10.00000	8,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,703.00000	1,685,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,547.00000	10,565,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,547.00000	8,565,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,547.00000	6,565,000	35.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,547.00000	4,565,000	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,548.00000	1,566,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		30.00000	21,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		577.00000	586,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		484.00000	462,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		31.00000	27,000	14.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,453.00000	1,435,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,697.00000	10,715,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,697.00000	8,715,000	38.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,697.00000	6,715,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,697.00000	4,715,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	25.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,697.00000	2,715,000	25.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,698.00000	1,716,000	20.78	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	10.15	Call		19.00000	13,000	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		716.00000	728,000	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		360.00000	336,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		57.00000	51,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,303.00000	1,285,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.58680	9.60400		13.85	766,944.00	80	4,934.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		30.00000	24,000	20.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,091.00000	2,102,000	20.18	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		151.00000	132,000	15.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		747.00000	745,000	15.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,000.00000	1,002,000	16.67	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		104.00000	89,000	16.67	0.00	0	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.73750	9.75320		14.17	584,250.00	60	2,090.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,447.00000	10,463,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,448.00000	8,463,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,449.00000	6,465,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		14.00000	11,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,461.00000	4,474,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		65.00000	54,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,512.00000	2,517,000	20.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		134.00000	117,000	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,581.00000	1,580,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		297.00000	272,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		744.00000	735,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		737.00000	712,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		184.00000	175,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,579.00000	1,561,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		26.00000	24,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		73.00000	62,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,370.00000	2,375,000	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,497.00000	10,513,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,498.00000	8,513,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,499.00000	6,515,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		14.00000	10,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,511.00000	4,523,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		63.00000	52,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,560.00000	2,565,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		129.00000	113,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,626.00000	1,626,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		284.00000	260,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		781.00000	773,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		705.00000	680,000	13.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		202.00000	193,000	13.43	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	8.25	Call		1,531.00000	1,513,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		28.00000	26,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,197.00000	11,213,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,197.00000	9,213,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	24.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,198.00000	7,214,000	24.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		6.00000	5,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,203.00000	5,218,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		38.00000	30,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,235.00000	3,243,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		79.00000	67,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,276.00000	2,280,000	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		161.00000	142,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,358.00000	1,355,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		370.00000	343,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		567.00000	556,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		911.00000	889,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		108.00000	102,000	12.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,097.00000	11,113,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,097.00000	9,113,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	24.43	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	16.85	Put		7,098.00000	7,114,000	24.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		7.00000	5,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,104.00000	5,118,000	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		41.00000	32,000	21.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,138.00000	3,145,000	21.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		86.00000	73,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,183.00000	2,186,000	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		174.00000	154,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,271.00000	1,267,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		404.00000	377,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		501.00000	490,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		988.00000	967,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		85.00000	80,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,247.00000	10,263,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,248.00000	8,264,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,249.00000	6,265,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		18.00000	13,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,265.00000	4,276,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		76.00000	64,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,323.00000	2,327,000	19.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		155.00000	137,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,402.00000	1,400,000	17.54	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	13/12/2010	Foreign Exchange Future	10.00	Call		354.00000	327,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		601.00000	590,000	14.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		874.00000	852,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		121.00000	115,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,771.00000	1,754,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		18.00000	17,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,347.00000	10,363,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,348.00000	8,364,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,349.00000	6,365,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		16.00000	12,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,363.00000	4,375,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		71.00000	59,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,418.00000	2,422,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		144.00000	126,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,491.00000	1,489,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		324.00000	298,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		671.00000	661,000	15.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		803.00000	780,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		150.00000	143,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,674.00000	1,657,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	20,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,647.00000	10,663,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,647.00000	8,663,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	1,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,649.00000	6,664,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		12.00000	9,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,659.00000	4,672,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		56.00000	46,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,703.00000	2,709,000	20.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		116.00000	101,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,763.00000	1,764,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		250.00000	227,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		897.00000	890,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		615.00000	589,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		262.00000	252,000	13.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,389.00000	1,371,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		36.00000	34,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,797.00000	10,813,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,797.00000	8,813,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	1,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,799.00000	6,814,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		10.00000	7,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,807.00000	4,820,000	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	12.55	Call		51.00000	41,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,848.00000	2,854,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		105.00000	91,000	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,902.00000	1,904,000	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		221.00000	199,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,018.00000	1,012,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		535.00000	508,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		332.00000	321,000	13.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,250.00000	1,231,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		47.00000	44,000	13.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,097.00000	10,113,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,098.00000	8,114,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,099.00000	6,115,000	23.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		21.00000	15,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,118.00000	4,128,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,917.00000	1,900,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	13,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,147.00000	10,163,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,148.00000	8,164,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,149.00000	6,165,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		20.00000	15,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,167.00000	4,178,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		82.00000	70,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,229.00000	2,233,000	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		167.00000	148,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,314.00000	1,311,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		387.00000	360,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		534.00000	523,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		949.00000	927,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		96.00000	90,000	12.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,868.00000	1,851,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		15.00000	14,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,197.00000	10,213,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,198.00000	8,214,000	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,199.00000	6,215,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		19.00000	14,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,216.00000	4,227,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,819.00000	1,803,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		16.00000	16,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		819.00000	811,000	15.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		272.00000	248,000	15.66	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			346.80200	348.06500			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.80000	320.89500			0.00	0	1,212.00
ALBI	On	04/11/2010	Index Future			325.15300	326.26700			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.74550	6.74240		13.05	188,874.00	28	10,794.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,858.00000	7,855,000	48.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,858.00000	5,855,000	43.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.72	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,858.00000	3,855,000	38.72	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,858.00000	1,855,000	26.65	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		201.00000	198,000	14.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		59.00000	53,000	14.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,142.00000	1,146,000	20.16	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	20.16	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,142.00000	2,146,000	18.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	18.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,142.00000	3,146,000	17.75	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,142.00000	4,146,000	17.75	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.29	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		7,808.00000	7,805,000	48.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	43.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,808.00000	5,805,000	43.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,808.00000	3,805,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,808.00000	1,805,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		238.00000	236,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		46.00000	41,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,192.00000	1,196,000	20.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	1,000	20.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,192.00000	2,196,000	18.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	1,000	18.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,192.00000	3,196,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,192.00000	4,196,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	48.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,758.00000	7,755,000	48.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	43.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,758.00000	5,755,000	43.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	38.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,758.00000	3,755,000	38.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,758.00000	1,755,000	25.92	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		278.00000	277,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		36.00000	32,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,242.00000	1,246,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	1,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,242.00000	2,246,000	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	18.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,242.00000	3,246,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,242.00000	4,246,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		134.00000	129,000	13.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		92.00000	84,000	13.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,108.00000	8,105,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	44.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,108.00000	6,105,000	44.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	39.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,108.00000	4,105,000	39.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,108.00000	2,105,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		70.00000	65,000	13.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		178.00000	170,000	13.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		893.00000	896,000	19.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	1,000	19.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,892.00000	1,896,000	18.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	1,000	18.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,892.00000	2,896,000	17.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	1,000	17.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,892.00000	3,896,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,008.00000	8,005,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	44.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,008.00000	6,005,000	44.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	39.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,008.00000	4,005,000	39.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	27.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,008.00000	2,005,000	27.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		106.00000	100,000	13.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		114.00000	105,000	13.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		993.00000	996,000	20.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	1,000	20.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,992.00000	1,996,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	1,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,992.00000	2,996,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,992.00000	3,996,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,158.00000	8,155,000	48.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	44.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,158.00000	6,155,000	44.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,158.00000	4,155,000	39.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,158.00000	2,155,000	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		56.00000	51,000	14.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		214.00000	206,000	14.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		844.00000	847,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,842.00000	1,846,000	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	19.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,842.00000	2,846,000	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,842.00000	3,846,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,058.00000	8,055,000	48.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	44.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,058.00000	6,055,000	44.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	39.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,058.00000	4,055,000	39.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,058.00000	2,055,000	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		86.00000	81,000	13.42	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		144.00000	136,000	13.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		943.00000	946,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,942.00000	1,946,000	18.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	18.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,942.00000	2,946,000	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,942.00000	3,946,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,908.00000	7,905,000	48.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	44.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,908.00000	5,905,000	44.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	39.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,908.00000	3,905,000	39.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,908.00000	1,905,000	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		166.00000	162,000	13.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		74.00000	67,000	13.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,093.00000	1,096,000	20.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	20.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,092.00000	2,096,000	18.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	18.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,092.00000	3,096,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	17.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,092.00000	4,096,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,408.00000	8,405,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	45.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,408.00000	6,405,000	45.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,408.00000	4,405,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,408.00000	2,405,000	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		19.00000	16,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		427.00000	421,000	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		598.00000	600,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		6.00000	5,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,592.00000	1,596,000	19.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	1,000	19.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,592.00000	2,596,000	18.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	18.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,592.00000	3,596,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,358.00000	8,355,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	45.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,358.00000	6,355,000	45.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	40.44	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		4,358.00000	4,355,000	40.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	29.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,358.00000	2,355,000	29.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		23.00000	21,000	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		381.00000	376,000	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		646.00000	649,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		4.00000	4,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,642.00000	1,646,000	19.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	1,000	19.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,642.00000	2,646,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,642.00000	3,646,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,258.00000	8,255,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	44.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,258.00000	6,255,000	44.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	40.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,258.00000	4,255,000	40.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,258.00000	2,255,000	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		36.00000	33,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		294.00000	288,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		745.00000	747,000	18.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	2,000	18.57	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	5.00	Call		1,742.00000	1,746,000	19.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	1,000	19.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,742.00000	2,746,000	18.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	1,000	18.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,742.00000	3,746,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,208.00000	8,205,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	44.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,208.00000	6,205,000	44.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,208.00000	4,205,000	40.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,208.00000	2,205,000	28.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		45.00000	41,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		253.00000	246,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		794.00000	797,000	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	2,000	18.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,792.00000	1,796,000	19.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	1,000	19.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,792.00000	2,796,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	1,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,792.00000	3,796,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	48.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,458.00000	8,455,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	45.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,458.00000	6,455,000	45.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,458.00000	4,455,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	30.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,458.00000	2,455,000	30.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		15.00000	13,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		473.00000	468,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		549.00000	551,000	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		7.00000	6,000	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,542.00000	1,546,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	1,000	19.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,542.00000	2,546,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,542.00000	3,546,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,308.00000	8,305,000	48.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	45.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,308.00000	6,305,000	45.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,308.00000	4,305,000	40.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	29.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,308.00000	2,305,000	29.53	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		29.00000	26,000	15.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		337.00000	331,000	15.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		695.00000	698,000	18.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	18.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,692.00000	1,696,000	19.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	19.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,692.00000	2,696,000	18.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	18.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,692.00000	3,696,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,508.00000	8,505,000	48.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	45.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,508.00000	6,505,000	45.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	40.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,508.00000	4,505,000	40.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,508.00000	2,505,000	30.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		12.00000	10,000	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		520.00000	515,000	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		502.00000	503,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		10.00000	8,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,492.00000	1,496,000	19.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	19.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,492.00000	2,496,000	18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	18.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,492.00000	3,496,000	17.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.77180	6.77170		13.38	47,402.60	7	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		170.00000	163,000	14.01	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		298.00000	291,000	14.01	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.80010	6.79930		13.86	21,420,315.00	3,150	3,900.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		258.00000	250,000	14.26	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		359.00000	350,000	14.26	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		392.00000	384,000	14.46	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		241.00000	234,000	14.46	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.35590	7.38520		8.95	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		133.00000	111,000	9.39	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		48.00000	55,000	9.39	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		100.00000	79,000	8.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		65.00000	73,000	8.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		171.00000	147,000	9.84	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		36.00000	41,000	9.84	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.46610	7.49590		11.29	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		192.00000	181,000	11.45	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		196.00000	215,000	11.45	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.28600	140.66300			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.63500	143.01800			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			321.09100	322.16600		6.57	35,320,010.00	11	322.00
GOVI	On	05/08/2010	315.60	Call		81,168.00000	73,104,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		15,508.00000	18,194,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010			326.46600	327.55900			0.00	0	0.00
GOVI	On	04/11/2010	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.00	Put		14,410.00000	25,340,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Put		14,510.00000	25,440,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Put		14,310.00000	25,240,000		0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010			379.63500	380.84300			0.00	0	500.00
J153	On	31/08/2010			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			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			6.60000	6.59000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.59900	6.60900			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.55800	6.56800			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.51100	6.53100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.51100	6.53100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.51200	6.53200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.51500	6.53700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.71800	6.74700			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.00400	7.05100			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.37800	7.41800			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.68900	7.73100			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.86100	7.90100			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			312.38700	313.60500			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.61600	318.85400			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.05000	7.98700		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,608.00000	3,336,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		91.00000	114,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,604.00000	2,358,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		225.00000	274,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,674.00000	4,388,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		32.00000	42,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		492.00000	583,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,719.00000	1,515,000	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			8.13200	8.06400		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,555.00000	2,339,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		625.00000	713,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,715.00000	2,492,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		566.00000	647,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,400.00000	2,190,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		690.00000	783,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.18500	8.11300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,298.00000	1,170,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,207.00000	2,384,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,390.00000	1,256,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,085.00000	2,256,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,209.00000	1,087,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,333.00000	2,516,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.88700	8.82600		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,673.00000	4,228,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		757.00000	888,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,825.00000	1,561,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,549.00000	2,861,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,434.00000	7,893,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		153.00000	188,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,426.00000	9,865,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		60.00000	75,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.94700	8.88400		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		5,189.00000	4,795,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,847.00000	2,039,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,490.00000	5,083,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,703.00000	1,881,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,897.00000	4,513,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,003.00000	2,205,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,904.00000	4,225,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,643.00000	2,378,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.99200	8.92700		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,331.00000	4,006,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,661.00000	3,933,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,579.00000	4,243,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,454.00000	3,715,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,094.00000	3,780,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,882.00000	4,165,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.02500	7.96300		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,758.00000	3,536,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		18.00000	25,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.10900	8.04100		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,080.00000	1,909,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		489.00000	556,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,206.00000	2,030,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		444.00000	506,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,958.00000	1,792,000	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		539.00000	611,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.16000	8.08700		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,094.00000	983,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,382.00000	1,513,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,174.00000	1,057,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,297.00000	1,421,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,018.00000	912,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,473.00000	1,608,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.62500	8.57300		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,615.00000	3,377,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		185.00000	216,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.71000	8.65600		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,535.00000	3,327,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		608.00000	671,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,721.00000	3,509,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		553.00000	611,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,352.00000	3,149,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		667.00000	735,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.77500	8.71900		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,558.00000	1,441,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,631.00000	2,786,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,666.00000	1,543,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,493.00000	2,642,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,457.00000	1,345,000	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		2,777.00000	2,937,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.69100	8.64000		6.75	970,509.00	10	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,643.00000	3,390,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		229.00000	267,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.76800	8.71400		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,744.00000	3,521,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		810.00000	888,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,944.00000	3,716,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		742.00000	815,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,549.00000	3,332,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		884.00000	968,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.82400	8.76800		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,635.00000	1,509,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,109.00000	3,287,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,751.00000	1,619,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,948.00000	3,120,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,526.00000	1,406,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,278.00000	3,462,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.02200	7.95900		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,999.00000	2,819,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	15,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.12000	8.05000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,592.00000	1,455,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		371.00000	425,000	3.05	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	8.55	Call		1,691.00000	1,550,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		335.00000	385,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,496.00000	1,363,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		409.00000	468,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.18200	8.10600		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		802.00000	715,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,072.00000	1,178,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		862.00000	771,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,004.00000	1,106,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		746.00000	663,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,143.00000	1,253,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.76900	8.69700		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,772.00000	4,381,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		142.00000	179,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,539.00000	3,184,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		317.00000	390,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,120.00000	3,459,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		403.00000	314,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.83900	8.76400		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,698.00000	3,385,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		917.00000	1,040,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,902.00000	3,581,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		841.00000	956,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,500.00000	3,195,000	7.93	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	9.20	Put		1,000.00000	1,131,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.89100	8.81300		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,306.00000	2,090,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,667.00000	2,896,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,448.00000	2,223,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,522.00000	2,742,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,170.00000	1,961,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,819.00000	3,055,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.81200	8.75100		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,686.00000	4,348,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		195.00000	235,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.88000	8.81700		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,607.00000	3,338,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,020.00000	1,134,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,814.00000	3,538,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		935.00000	1,042,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,405.00000	3,144,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,112.00000	1,234,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.93100	8.86500		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,284.00000	2,098,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,976.00000	3,184,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,427.00000	2,233,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,817.00000	3,017,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,147.00000	1,968,000	8.63	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	8.70	Put		3,142.00000	3,357,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.81200	8.76100		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,830.00000	1,621,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,918.00000	2,117,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.85700	8.80500		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,493.00000	3,240,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,969.00000	2,127,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,724.00000	3,463,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,817.00000	1,968,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,270.00000	3,027,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,132.00000	2,300,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.89000	8.83600		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,216.00000	3,967,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,939.00000	3,114,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,434.00000	4,178,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,775.00000	2,943,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,005.00000	3,763,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,113.00000	3,296,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			317.21400	318.27900			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.52300	323.60600			0.00	0	0.00
Total for Derivatives :										179,756,351.60	22,527	790,732.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
------	----	------------	-----------	--	--	----------	----------	--	--	------	---	------

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.02000	6.96000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.98000	7.92000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.82500	8.77000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.94500	7.88500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.55000	8.50000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.62000	8.57000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.93000	7.87000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.70000	8.62500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.75000	8.69000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.77000	8.72000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									179,756,351.60	22,527	790,732.00	