



Daily MTM Report

Daily summary for: 04/06/2010

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			7.74440	7.65270		17.62	184,308,975.60	23,799	214,558.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		2.00000	3,000	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		749.00000	659,000	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,497.00000	8,406,000	65.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	60.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,497.00000	6,406,000	60.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,503.00000	3,594,000	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,547.00000	8,456,000	65.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	60.45	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,547.00000	6,456,000	60.45	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,453.00000	3,544,000	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	65.06	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	16.30	Put		8,647.00000	8,556,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,947.00000	8,856,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,147.00000	9,056,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	62.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,147.00000	7,056,000	62.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,147.00000	3,056,000	44.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,097.00000	9,006,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,097.00000	7,006,000	62.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,097.00000	3,006,000	44.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,903.00000	1,994,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,903.00000	2,994,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,047.00000	8,956,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	61.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,047.00000	6,956,000	61.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,847.00000	8,756,000	65.06	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	16.55	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,897.00000	8,806,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,797.00000	8,706,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	61.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,797.00000	6,706,000	61.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		234.00000	307,000	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		31.00000	13,000	19.14	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,203.00000	1,294,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,203.00000	2,294,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,203.00000	3,294,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,697.00000	8,606,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	60.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,697.00000	6,606,000	60.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,303.00000	1,394,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,303.00000	2,394,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,303.00000	3,394,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	65.06	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	16.25	Put		8,597.00000	8,506,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		410.00000	497,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		7.00000	3,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,403.00000	1,494,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,403.00000	3,494,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	60.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,647.00000	6,556,000	60.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	55.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,147.00000	5,056,000	55.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		4.00000	4,000	23.18	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		651.00000	560,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		364.00000	448,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		11.00000	4,000	19.91	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,353.00000	1,444,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,353.00000	2,444,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,353.00000	3,444,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2.00000	2,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		799.00000	708,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,098.00000	1,006,000	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	61.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,947.00000	6,856,000	61.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	61.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,897.00000	6,806,000	61.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	49.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,897.00000	3,806,000	49.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	61.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,847.00000	6,756,000	61.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,048.00000	957,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		953.00000	1,044,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,953.00000	2,044,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,953.00000	3,044,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		849.00000	758,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		195.00000	263,000	18.89	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		42.00000	19,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,153.00000	2,244,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,153.00000	3,244,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	56.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,397.00000	5,306,000	56.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	51.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,397.00000	4,306,000	51.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,397.00000	3,306,000	46.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		898.00000	807,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		159.00000	222,000	18.63	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		56.00000	28,000	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,103.00000	1,194,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,103.00000	2,194,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,103.00000	3,194,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	56.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,447.00000	5,356,000	56.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	52.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,447.00000	4,356,000	52.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,447.00000	3,356,000	46.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		948.00000	857,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,053.00000	1,144,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,053.00000	2,144,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,053.00000	3,144,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	56.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,497.00000	5,406,000	56.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,497.00000	3,406,000	46.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		1.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		998.00000	907,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,003.00000	1,094,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,003.00000	2,094,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,003.00000	3,094,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	17.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	57.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,647.00000	5,556,000	57.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	52.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,647.00000	4,556,000	52.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	47.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,647.00000	3,556,000	47.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,147.00000	1,056,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		48.00000	68,000	18.12	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		195.00000	124,000	18.12	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		853.00000	944,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,853.00000	1,944,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,853.00000	2,944,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		38.00000	52,000	18.63	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		235.00000	158,000	18.63	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		803.00000	894,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,803.00000	1,894,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,803.00000	2,894,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	57.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,747.00000	5,656,000	57.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	48.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,747.00000	3,656,000	48.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,247.00000	1,156,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		29.00000	40,000	19.13	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		276.00000	196,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		753.00000	844,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	21.94	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	5.90	Call		1,753.00000	1,844,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,753.00000	2,844,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	58.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,847.00000	5,756,000	58.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	48.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,847.00000	3,756,000	48.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	58.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,047.00000	5,956,000	58.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	54.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,047.00000	4,956,000	54.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	50.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,047.00000	3,956,000	50.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,047.00000	2,956,000	43.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	58.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,997.00000	5,906,000	58.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	54.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,997.00000	4,906,000	54.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	49.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,997.00000	3,906,000	49.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		506.00000	595,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		3.00000	1,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,503.00000	1,594,000	27.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,503.00000	2,594,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	58.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,947.00000	5,856,000	58.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	49.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,947.00000	3,856,000	49.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	43.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,947.00000	2,856,000	43.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,447.00000	1,356,000	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		11.00000	13,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		458.00000	369,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		555.00000	645,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		2.00000	1,000	20.93	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,553.00000	1,644,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,553.00000	2,644,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	57.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,797.00000	5,706,000	57.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	48.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,797.00000	3,706,000	48.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		23.00000	30,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		320.00000	236,000	19.64	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	14/06/2010	Foreign Exchange Future	6.95	Call		703.00000	794,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,703.00000	1,794,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,703.00000	2,794,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	57.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,697.00000	5,606,000	57.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	53.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,697.00000	4,606,000	53.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,697.00000	3,606,000	48.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,297.00000	1,206,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,197.00000	1,106,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	55.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,347.00000	5,256,000	55.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	51.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,347.00000	4,256,000	51.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,347.00000	1,256,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		654.00000	745,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,653.00000	1,744,000	29.08	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	6.00	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	56.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,547.00000	5,456,000	56.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,547.00000	3,456,000	47.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	32.27	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,547.00000	1,456,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		458.00000	546,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		5.00000	2,000	20.42	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,453.00000	1,544,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,453.00000	2,544,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,197.00000	4,106,000	51.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,597.00000	1,506,000	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,397.00000	1,306,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		318.00000	400,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		15.00000	6,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	64.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,847.00000	7,756,000	64.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	59.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,347.00000	6,256,000	59.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	53.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,847.00000	4,756,000	53.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,347.00000	3,256,000	45.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,153.00000	1,244,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	24.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,653.00000	2,744,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,153.00000	4,244,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,097.00000	8,006,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	60.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,597.00000	6,506,000	60.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,597.00000	3,506,000	47.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		5.00000	6,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		602.00000	512,000	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		903.00000	994,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,403.00000	2,494,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,903.00000	3,994,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	33.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,647.00000	1,556,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		127.00000	183,000	18.38	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		74.00000	39,000	18.38	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	52.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,597.00000	4,506,000	52.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	51.22	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,247.00000	4,156,000	51.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.77	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,497.00000	1,406,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,697.00000	1,606,000	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		99.00000	147,000	18.13	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		96.00000	53,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	52.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,547.00000	4,456,000	52.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,947.00000	1,856,000	36.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,847.00000	1,756,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		78.00000	115,000	17.87	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		125.00000	71,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	36.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,997.00000	1,906,000	36.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,897.00000	1,806,000	35.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,797.00000	1,706,000	34.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		62.00000	87,000	17.62	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		159.00000	93,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	53.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,897.00000	4,806,000	53.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		8.00000	10,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		505.00000	416,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	54.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,097.00000	5,006,000	54.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,997.00000	2,906,000	43.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,897.00000	2,806,000	42.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,797.00000	2,706,000	42.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3.00000	3,000	23.68	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		700.00000	609,000	23.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	54.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,947.00000	4,856,000	54.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,847.00000	2,756,000	42.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,747.00000	2,656,000	41.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		6.00000	7,000	22.16	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		553.00000	463,000	22.16	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	53.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,797.00000	4,706,000	53.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,697.00000	2,606,000	41.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	41.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,597.00000	2,506,000	41.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,497.00000	2,406,000	40.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,397.00000	2,306,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,297.00000	2,206,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,197.00000	2,106,000	38.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,097.00000	2,006,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		14.00000	17,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		411.00000	323,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	52.29	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,497.00000	4,406,000	52.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	34.29	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,747.00000	1,656,000	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	53.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,747.00000	4,656,000	53.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	41.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,647.00000	2,556,000	41.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,547.00000	2,456,000	40.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,447.00000	2,356,000	40.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,247.00000	2,156,000	38.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	38.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,147.00000	2,056,000	38.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,047.00000	1,956,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		18.00000	23,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		365.00000	279,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,347.00000	2,256,000	39.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	64.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,047.00000	7,956,000	64.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,953.00000	4,044,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	59.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,097.00000	6,006,000	59.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	50.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,097.00000	4,006,000	50.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	65.06	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	15.80	Put		8,147.00000	8,056,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	59.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,147.00000	6,056,000	59.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,147.00000	4,056,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,853.00000	3,944,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,297.00000	8,206,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	59.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,297.00000	6,206,000	59.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	51.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,297.00000	4,206,000	51.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,703.00000	3,794,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,197.00000	8,106,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	59.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,197.00000	6,106,000	59.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,803.00000	3,894,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,847.00000	9,756,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,247.00000	8,156,000	65.06	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	13.90	Call		0.00000	0,000	59.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,247.00000	6,156,000	59.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,753.00000	3,844,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,347.00000	8,256,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,653.00000	3,744,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,397.00000	8,306,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	60.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,397.00000	6,306,000	60.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		604.00000	695,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		1.00000	1,000	21.18	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,603.00000	1,694,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,603.00000	2,694,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,603.00000	3,694,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	64.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,947.00000	7,856,000	64.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,053.00000	4,144,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	64.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,997.00000	7,906,000	64.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,003.00000	4,094,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,447.00000	8,356,000	65.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	60.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,447.00000	6,356,000	60.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,553.00000	3,644,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		275.00000	353,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		22.00000	9,000	19.40	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.86200	7.76910		18.47	156,021,390.00	19,845	55,892.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,081.00000	7,988,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,081.00000	5,988,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,082.00000	3,989,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		29.00000	34,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,110.00000	2,022,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		940.00000	1,027,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		21.00000	15,000	16.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,921.00000	2,014,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,919.00000	3,012,000	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,919.00000	4,012,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,031.00000	7,938,000	37.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,031.00000	5,938,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,032.00000	3,939,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		31.00000	35,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,062.00000	1,973,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		291.00000	334,000	18.37	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		322.00000	272,000	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		986.00000	1,075,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	13,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,971.00000	2,064,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,969.00000	3,062,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,969.00000	4,062,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		273.00000	310,000	18.47	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		354.00000	298,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,131.00000	8,038,000	37.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,131.00000	6,038,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,132.00000	4,039,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		27.00000	32,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,158.00000	2,070,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		255.00000	291,000	18.71	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		386.00000	329,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		895.00000	980,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		26.00000	18,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,871.00000	1,964,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,869.00000	2,962,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,869.00000	3,962,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,181.00000	8,088,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,181.00000	6,088,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,182.00000	4,089,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		25.00000	29,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,206.00000	2,117,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		239.00000	272,000	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		420.00000	360,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		851.00000	935,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		32.00000	23,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,822.00000	1,914,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	22.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,819.00000	2,912,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,819.00000	3,912,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,281.00000	8,188,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,281.00000	6,188,000	32.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,282.00000	4,189,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		21.00000	25,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,302.00000	2,213,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		209.00000	238,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		490.00000	426,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		766.00000	846,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		47.00000	34,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,722.00000	1,815,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	21.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,719.00000	2,812,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,719.00000	3,812,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,331.00000	8,238,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,331.00000	6,238,000	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,332.00000	4,239,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		20.00000	23,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,351.00000	2,261,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		196.00000	223,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		527.00000	461,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		725.00000	803,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		56.00000	41,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,673.00000	1,765,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,669.00000	2,762,000	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,669.00000	3,762,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,381.00000	8,288,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,381.00000	6,288,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	28.59	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	12.15	Put		4,382.00000	4,289,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		18.00000	21,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,399.00000	2,309,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		184.00000	209,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		565.00000	497,000	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		685.00000	762,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		66.00000	50,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,623.00000	1,716,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	21.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,619.00000	2,712,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,619.00000	3,712,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,531.00000	8,438,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,531.00000	6,438,000	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,532.00000	4,439,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		14.00000	17,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,545.00000	2,455,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		573.00000	643,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		104.00000	81,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,474.00000	1,567,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,470.00000	2,562,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,469.00000	3,562,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,481.00000	8,388,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,481.00000	6,388,000	33.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,482.00000	4,389,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		15.00000	18,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,496.00000	2,406,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		162.00000	184,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		643.00000	572,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		609.00000	681,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		90.00000	69,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,524.00000	1,616,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,520.00000	2,612,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,519.00000	3,612,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,631.00000	8,538,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.72	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	14.40	Put		6,631.00000	6,538,000	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,632.00000	4,539,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		12.00000	14,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,643.00000	2,552,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		134.00000	152,000	21.03	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		765.00000	690,000	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		505.00000	570,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		136.00000	108,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,375.00000	1,468,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	6,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,370.00000	2,463,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,369.00000	3,462,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		152.00000	172,000	20.57	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		683.00000	610,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,931.00000	7,838,000	36.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,931.00000	5,838,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,932.00000	3,839,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		35.00000	38,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,966.00000	1,876,000	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		335.00000	384,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		266.00000	222,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,081.00000	1,173,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	11,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,071.00000	2,163,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,069.00000	3,162,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,069.00000	4,162,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,981.00000	7,888,000	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,981.00000	5,888,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,982.00000	3,889,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		34.00000	37,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,015.00000	1,925,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		311.00000	358,000	18.26	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		292.00000	246,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,032.00000	1,124,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		13.00000	12,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,021.00000	2,114,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,019.00000	3,112,000	27.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,019.00000	4,112,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,231.00000	8,138,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,231.00000	6,138,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,232.00000	4,139,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		23.00000	27,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,254.00000	2,165,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		224.00000	255,000	19.17	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		455.00000	393,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		808.00000	890,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		39.00000	28,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,772.00000	1,865,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,769.00000	2,862,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,769.00000	3,862,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,431.00000	8,338,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,431.00000	6,338,000	33.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,432.00000	4,339,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		17.00000	20,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,448.00000	2,358,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		172.00000	196,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		603.00000	534,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		646.00000	721,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		77.00000	59,000	17.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,573.00000	1,666,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,569.00000	2,662,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,569.00000	3,662,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,581.00000	8,488,000	37.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,581.00000	6,488,000	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,582.00000	4,489,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		13.00000	15,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,594.00000	2,503,000	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		143.00000	162,000	20.80	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		724.00000	650,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		538.00000	606,000	17.42	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		119.00000	94,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,425.00000	1,517,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,420.00000	2,513,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,419.00000	3,512,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		50.00000	55,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,581.00000	1,493,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		58.00000	64,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,439.00000	1,352,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		893.00000	814,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		112.00000	126,000	21.73	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,025.00000	944,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		94.00000	106,000	22.42	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		61.00000	68,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,392.00000	1,306,000	24.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		68.00000	75,000	23.82	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,299.00000	1,213,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		105.00000	119,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		936.00000	857,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		217.00000	179,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		386.00000	441,000	17.95	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		360.00000	412,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		241.00000	200,000	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	8.50	Put		850.00000	772,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		119.00000	134,000	21.49	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.97410	7.87970		18.61	3,987,050.00	500	9,637.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,071.00000	7,977,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		6.00000	8,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,076.00000	5,984,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		27.00000	30,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,097.00000	4,006,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		90.00000	97,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,160.00000	2,073,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		401.00000	441,000	18.61	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		471.00000	417,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		999.00000	1,080,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		69.00000	56,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,938.00000	2,032,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,931.00000	3,026,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,930.00000	4,024,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		238.00000	260,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		908.00000	836,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,121.00000	8,027,000	31.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		6.00000	7,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,126.00000	6,033,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		26.00000	29,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,146.00000	4,055,000	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		87.00000	94,000	25.98	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,207.00000	2,120,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		959.00000	1,038,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		79.00000	64,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,889.00000	1,983,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,881.00000	2,976,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,880.00000	3,974,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,171.00000	8,077,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		6.00000	7,000	32.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,176.00000	6,083,000	32.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		25.00000	28,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,195.00000	4,104,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		84.00000	91,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,254.00000	2,167,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		367.00000	403,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		537.00000	479,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		920.00000	997,000	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		90.00000	73,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,840.00000	1,934,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		10.00000	10,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,832.00000	2,926,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,830.00000	3,924,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,221.00000	8,127,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		5.00000	6,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,225.00000	6,132,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		24.00000	27,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,244.00000	4,153,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		81.00000	87,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,301.00000	2,213,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		351.00000	385,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		571.00000	511,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		882.00000	958,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		102.00000	84,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,791.00000	1,885,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,782.00000	2,876,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,780.00000	3,874,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		383.00000	421,000	18.79	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		503.00000	447,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,271.00000	8,177,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,275.00000	6,182,000	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		23.00000	26,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,293.00000	4,202,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		78.00000	84,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,348.00000	2,260,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		335.00000	368,000	19.33	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		605.00000	544,000	19.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		845.00000	919,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		115.00000	95,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,743.00000	1,836,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		13.00000	12,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,732.00000	2,826,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,730.00000	3,824,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,321.00000	8,227,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		5.00000	6,000	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,325.00000	6,232,000	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		23.00000	25,000	30.99	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	13/12/2010	Foreign Exchange Future	12.20	Put		4,343.00000	4,251,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		76.00000	82,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,396.00000	2,308,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		321.00000	352,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		641.00000	578,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		809.00000	881,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		129.00000	107,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,694.00000	1,787,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		14.00000	13,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,682.00000	2,776,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,680.00000	3,774,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,370.00000	8,277,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	5,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,374.00000	6,281,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		22.00000	24,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,392.00000	4,300,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		73.00000	79,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,443.00000	2,355,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		307.00000	337,000	19.70	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		677.00000	613,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		774.00000	845,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		144.00000	121,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,646.00000	1,738,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		16.00000	14,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,632.00000	2,727,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,630.00000	3,725,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,570.00000	8,476,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		4.00000	4,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,574.00000	6,480,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		19.00000	21,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,589.00000	4,497,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		64.00000	69,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,634.00000	2,545,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		259.00000	283,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		829.00000	759,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		645.00000	708,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		215.00000	184,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,454.00000	1,545,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		24.00000	21,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,433.00000	2,528,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	4,000	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,430.00000	3,525,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,520.00000	8,426,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		4.00000	5,000	32.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,524.00000	6,431,000	32.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		19.00000	22,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,539.00000	4,448,000	31.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		66.00000	71,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,586.00000	2,497,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		270.00000	296,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		790.00000	722,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		676.00000	741,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		196.00000	167,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,501.00000	1,593,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		21.00000	19,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,483.00000	2,577,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,480.00000	3,575,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		229.00000	250,000	20.96	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		949.00000	876,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,620.00000	8,526,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		3.00000	4,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,623.00000	6,530,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		18.00000	20,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,638.00000	4,546,000	31.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		62.00000	67,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,682.00000	2,593,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		248.00000	272,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		868.00000	798,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		616.00000	676,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		236.00000	202,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,406.00000	1,498,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	24,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,384.00000	2,478,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,380.00000	3,475,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		294.00000	323,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		714.00000	649,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,971.00000	7,877,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		7.00000	8,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,977.00000	5,884,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		29.00000	31,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,999.00000	3,907,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		97.00000	103,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,067.00000	1,979,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		439.00000	486,000	18.40	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		409.00000	362,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,081.00000	1,170,000	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		51.00000	46,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,037.00000	2,131,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,031.00000	3,125,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,030.00000	4,124,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,021.00000	7,927,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		7.00000	8,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,027.00000	5,934,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		28.00000	31,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,048.00000	3,957,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		93.00000	100,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,113.00000	2,026,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		420.00000	463,000	18.50	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		440.00000	389,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,039.00000	1,125,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		59.00000	51,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,987.00000	2,081,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,981.00000	3,076,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,980.00000	4,074,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.09	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	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	1,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,420.00000	8,327,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		4.00000	5,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,424.00000	6,331,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		21.00000	23,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,441.00000	4,349,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		71.00000	76,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,491.00000	2,402,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		740.00000	809,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		160.00000	135,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,597.00000	1,690,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		17.00000	16,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,583.00000	2,677,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,580.00000	3,675,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,470.00000	8,376,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		4.00000	5,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,474.00000	6,381,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		20.00000	22,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,490.00000	4,398,000	31.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		68.00000	74,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,538.00000	2,450,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		282.00000	309,000	20.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		752.00000	685,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		707.00000	774,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		177.00000	150,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,549.00000	1,642,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	18,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,533.00000	2,627,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,530.00000	3,625,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,172.00000	7,078,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		12.00000	14,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,182.00000	5,090,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		45.00000	48,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,215.00000	3,124,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		162.00000	175,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,332.00000	1,251,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,830.00000	4,924,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,376.00000	1,295,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		156.00000	169,000	22.78	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		119.00000	128,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,739.00000	1,654,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		145.00000	157,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,465.00000	1,383,000	23.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		116.00000	124,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,786.00000	1,700,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		461.00000	510,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		381.00000	336,000	18.29	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.08560	7.98920		18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		522.00000	567,000	18.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		533.00000	481,000	18.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		504.00000	545,000	18.63	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		565.00000	509,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		542.00000	589,000	18.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		503.00000	453,000	18.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		880.00000	812,000	20.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		369.00000	398,000	20.01	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,633.00000	2,543,000	25.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		122.00000	129,000	25.79	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.19800	8.09870		18.83	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		928.00000	993,000	17.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		279.00000	245,000	17.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		899.00000	963,000	17.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		300.00000	265,000	17.19	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		958.00000	1,024,000	16.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		259.00000	226,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.27140	11.19040		14.74	11,541,913.60	1,024	31,598.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	54.27	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	22.05	Put		10,860.00000	10,779,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,860.00000	8,779,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,160.00000	11,079,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,160.00000	9,079,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,660.00000	10,579,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,660.00000	8,579,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	49.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,660.00000	6,579,000	49.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,660.00000	4,579,000	43.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,510.00000	10,429,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,510.00000	8,429,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	49.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,510.00000	6,429,000	49.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,510.00000	4,429,000	42.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,410.00000	10,329,000	54.27	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	19.60	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,410.00000	8,329,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,410.00000	2,329,000	33.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,411.00000	1,330,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		600.00000	677,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		10.00000	6,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,590.00000	1,671,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,210.00000	10,129,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,210.00000	8,129,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,260.00000	10,179,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,260.00000	8,179,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	24.76	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,261.00000	1,180,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		44.00000	54,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		304.00000	233,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		745.00000	824,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		5.00000	3,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,740.00000	1,821,000	23.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,710.00000	10,629,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	49.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,710.00000	6,629,000	49.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,710.00000	4,629,000	43.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,910.00000	10,829,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,910.00000	8,829,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	50.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,910.00000	6,829,000	50.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,060.00000	10,979,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,060.00000	8,979,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,062.00000	981,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		95.00000	121,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		155.00000	100,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		942.00000	1,023,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,110.00000	11,029,000	54.27	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	20.30	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,110.00000	9,029,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		78.00000	99,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		188.00000	128,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		893.00000	973,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		3.00000	2,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,010.00000	10,929,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,010.00000	8,929,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,010.00000	2,929,000	36.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,010.00000	1,929,000	31.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,013.00000	932,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		114.00000	152,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		124.00000	81,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		992.00000	1,072,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2.00000	1,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,960.00000	10,879,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	50.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,960.00000	6,879,000	50.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	43.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,960.00000	4,879,000	43.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,810.00000	10,729,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,810.00000	8,729,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,760.00000	10,679,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,760.00000	8,679,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	49.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,760.00000	6,679,000	49.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,760.00000	4,679,000	43.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,610.00000	10,529,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,610.00000	8,529,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	49.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,610.00000	6,529,000	49.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,610.00000	4,529,000	42.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		11.00000	13,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		621.00000	542,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		414.00000	485,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		24.00000	14,000	18.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,391.00000	1,471,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	0,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,560.00000	10,479,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,560.00000	8,479,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,460.00000	10,379,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,460.00000	8,379,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,460.00000	2,379,000	33.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		20.00000	23,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		480.00000	402,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		552.00000	628,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		12.00000	7,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,360.00000	10,279,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,360.00000	8,279,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	50.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,860.00000	6,779,000	50.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,860.00000	5,779,000	46.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.66	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	14/06/2010	Foreign Exchange Future	16.05	Put		4,860.00000	4,779,000	43.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,860.00000	3,779,000	40.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,360.00000	2,279,000	32.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,361.00000	1,280,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		29.00000	35,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		389.00000	314,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		648.00000	726,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		8.00000	5,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,640.00000	1,721,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,060.00000	2,979,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	52.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,410.00000	7,329,000	52.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,410.00000	5,329,000	45.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,410.00000	4,329,000	42.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	4,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		914.00000	833,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		175.00000	224,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		85.00000	53,000	16.12	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	18.50	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,310.00000	7,229,000	51.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,810.00000	1,729,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		5.00000	6,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		815.00000	735,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		246.00000	305,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		56.00000	34,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,191.00000	1,272,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	50.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,010.00000	6,929,000	50.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,010.00000	5,929,000	47.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,010.00000	4,929,000	44.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	40.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,010.00000	3,929,000	40.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,510.00000	2,429,000	33.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,511.00000	1,430,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		16.00000	19,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		526.00000	448,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		505.00000	580,000	19.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		15.00000	9,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,490.00000	1,571,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		9.00000	10,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		669.00000	589,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		370.00000	439,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		30.00000	18,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,341.00000	1,421,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	0,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,460.00000	6,379,000	48.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,460.00000	5,379,000	45.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,960.00000	1,879,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		963.00000	882,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,042.00000	1,122,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2.00000	1,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	51.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,360.00000	7,279,000	51.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,360.00000	5,279,000	45.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,360.00000	4,279,000	42.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,860.00000	2,779,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,860.00000	1,779,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		5.00000	5,000	21.42	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		865.00000	784,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		209.00000	264,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		69.00000	43,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,141.00000	1,222,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	51.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,260.00000	7,179,000	51.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,260.00000	6,179,000	48.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	44.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,260.00000	5,179,000	44.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	41.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,260.00000	4,179,000	41.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,760.00000	1,679,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		6.00000	7,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		766.00000	686,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		286.00000	348,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		46.00000	27,000	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,241.00000	1,321,000	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,710.00000	1,629,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		8.00000	8,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		718.00000	637,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,291.00000	1,371,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	0,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	50.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,060.00000	6,979,000	50.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,060.00000	5,979,000	47.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,060.00000	4,979,000	44.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,060.00000	3,979,000	41.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,561.00000	1,480,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		14.00000	15,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		574.00000	494,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		459.00000	532,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		19.00000	11,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,441.00000	1,521,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,560.00000	2,479,000	33.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	50.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,810.00000	6,729,000	50.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,810.00000	5,729,000	46.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,810.00000	4,729,000	43.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,810.00000	3,729,000	39.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,260.00000	2,179,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	49.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,560.00000	6,479,000	49.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,560.00000	5,479,000	45.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,560.00000	4,479,000	42.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,560.00000	3,479,000	38.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,060.00000	1,979,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,360.00000	6,279,000	48.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		65.00000	81,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		225.00000	160,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		843.00000	923,000	23.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		3.00000	2,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,840.00000	1,921,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	48.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,210.00000	6,129,000	48.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,210.00000	5,129,000	44.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.98	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,210.00000	3,129,000	36.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		53.00000	66,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		263.00000	195,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		794.00000	874,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		4.00000	3,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,310.00000	5,229,000	45.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,310.00000	4,229,000	41.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,310.00000	3,229,000	37.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,310.00000	2,229,000	32.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,311.00000	1,230,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	44,000	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		346.00000	273,000	16.83	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	10.50	Call		696.00000	775,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		6.00000	4,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,690.00000	1,771,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,710.00000	8,629,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	51.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,210.00000	7,129,000	51.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	46.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,710.00000	5,629,000	46.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	41.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,210.00000	4,129,000	41.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,710.00000	2,629,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,211.00000	1,130,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		327.00000	393,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		37.00000	22,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,790.00000	1,871,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,290.00000	3,371,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,810.00000	2,729,000	35.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	54.27	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	20.15	Put		8,960.00000	8,879,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	52.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,460.00000	7,379,000	52.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,960.00000	5,879,000	47.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	42.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,460.00000	4,379,000	42.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,960.00000	2,879,000	35.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,461.00000	1,380,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		143.00000	187,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		103.00000	66,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,540.00000	1,621,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,040.00000	3,121,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,410.00000	9,329,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	53.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,910.00000	7,829,000	53.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,410.00000	6,329,000	48.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,910.00000	4,829,000	43.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,410.00000	3,329,000	37.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,910.00000	1,829,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		24.00000	29,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		434.00000	358,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,091.00000	1,172,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,590.00000	2,671,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	51.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,110.00000	7,029,000	51.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,110.00000	6,029,000	47.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,110.00000	5,029,000	44.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	41.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,110.00000	4,029,000	41.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,110.00000	3,029,000	36.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,610.00000	2,529,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,110.00000	2,029,000	31.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,611.00000	1,529,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,112.00000	1,031,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,910.00000	2,829,000	35.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	51.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,160.00000	7,079,000	51.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,160.00000	6,079,000	47.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,160.00000	5,079,000	44.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	41.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,160.00000	4,079,000	41.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,660.00000	2,579,000	34.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,160.00000	2,079,000	31.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,660.00000	1,579,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,162.00000	1,081,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,760.00000	2,679,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.39	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,310.00000	6,229,000	48.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,210.00000	2,129,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,160.00000	3,079,000	36.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,610.00000	9,529,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	52.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,610.00000	7,529,000	52.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	46.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,610.00000	5,529,000	46.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,610.00000	3,529,000	38.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,390.00000	2,471,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,510.00000	9,429,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	52.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,510.00000	7,429,000	52.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	45.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,510.00000	5,429,000	45.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,510.00000	3,429,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,490.00000	2,571,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	54.27	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	20.75	Put		9,560.00000	9,479,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,560.00000	7,479,000	52.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,440.00000	2,521,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,810.00000	9,729,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	53.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,810.00000	7,729,000	53.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,190.00000	2,271,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,910.00000	9,829,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,910.00000	5,829,000	47.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,910.00000	3,829,000	40.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,090.00000	2,171,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,860.00000	9,779,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,860.00000	7,779,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,140.00000	2,221,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,960.00000	9,879,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	53.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,960.00000	7,879,000	53.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	40.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,960.00000	3,879,000	40.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,040.00000	2,121,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,110.00000	10,029,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,110.00000	8,029,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,890.00000	1,971,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,160.00000	10,079,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,160.00000	8,079,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,060.00000	9,979,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,060.00000	7,979,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,940.00000	2,021,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	54.27	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	20.55	Put		9,360.00000	9,279,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,360.00000	3,279,000	37.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,640.00000	2,721,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,990.00000	2,071,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,990.00000	3,071,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,140.00000	3,221,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,940.00000	3,021,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,660.00000	9,579,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	52.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,660.00000	7,579,000	52.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	46.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,660.00000	5,579,000	46.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,660.00000	3,579,000	39.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,340.00000	2,421,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,460.00000	9,379,000	54.27	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	14.65	Call		0.00000	0,000	38.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,460.00000	3,379,000	38.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,540.00000	2,621,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,840.00000	2,921,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,210.00000	9,129,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,790.00000	2,871,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,710.00000	9,629,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	53.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,710.00000	7,629,000	53.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,710.00000	3,629,000	39.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,290.00000	2,371,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,310.00000	10,229,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,310.00000	8,229,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,760.00000	9,679,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	53.26	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	14/06/2010	Foreign Exchange Future	18.95	Put		7,760.00000	7,679,000	53.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,760.00000	5,679,000	46.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,760.00000	3,679,000	39.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,240.00000	2,321,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,010.00000	9,929,000	54.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	54.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,010.00000	7,929,000	54.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.44430	11.36260		17.19	686,658.00	60	3,214.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		106.00000	114,000	21.36	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,543.00000	1,470,000	21.36	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		116.00000	124,000	21.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,453.00000	1,380,000	21.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		111.00000	119,000	21.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,498.00000	1,425,000	21.21	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.60890	11.52640		17.56	580,445.00	50	773.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		458.00000	486,000	18.26	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		832.00000	777,000	18.26	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		798.00000	743,000	18.14	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		474.00000	502,000	18.14	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08420	0.08280		24.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call	312.00000	437,000	24.91	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put	32.00000	17,000	24.91	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call	10.00000	16,000	29.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put	730.00000	596,000	29.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call	1,281.00000	1,420,000	40.73	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put	1.00000	0,000	40.73	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08560	0.08420	25.56	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call	474.00000	545,000	22.40	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put	344.00000	275,000	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.32720	9.33800	16.43	11,668,327.20	1,251	22,640.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call	0.00000	0,000	39.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put	2,762.00000	2,773,000	39.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call	0.00000	0,000	38.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put	2,562.00000	2,573,000	38.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call	0.00000	0,000	39.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put	2,662.00000	2,673,000	39.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call	0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put	9,962.00000	9,973,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call	0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put	7,962.00000	7,973,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call	0.00000	0,000	53.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put	5,962.00000	5,973,000	53.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call	0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put	3,962.00000	3,973,000	45.49	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	11.30	Call		0.00000	0,000	35.54	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,962.00000	1,973,000	35.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2.00000	2,000	25.98	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		964.00000	975,000	25.98	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		123.00000	115,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		85.00000	88,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,039.00000	1,028,000	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,038.00000	2,027,000	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,262.00000	10,273,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,262.00000	8,273,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	54.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,262.00000	6,273,000	54.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	46.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,262.00000	4,273,000	46.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	37.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,262.00000	2,273,000	37.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,263.00000	1,274,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		34.00000	30,000	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		296.00000	303,000	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		740.00000	729,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,738.00000	1,727,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,362.00000	10,373,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,362.00000	8,373,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,362.00000	6,373,000	55.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	47.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,362.00000	4,373,000	47.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	37.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,362.00000	2,373,000	37.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,362.00000	1,373,000	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		22.00000	19,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		384.00000	392,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		642.00000	631,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	4,000	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,638.00000	1,627,000	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,012.00000	10,023,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,012.00000	8,023,000	60.45	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	15.35	Call		0.00000	0,000	53.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,012.00000	6,023,000	53.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	45.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,012.00000	4,023,000	45.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	35.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,012.00000	2,023,000	35.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2.00000	1,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,014.00000	1,024,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		101.00000	93,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		113.00000	116,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		989.00000	978,000	25.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	25.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,988.00000	1,977,000	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,062.00000	10,073,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,062.00000	8,073,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	54.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,062.00000	6,073,000	54.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	45.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,062.00000	4,073,000	45.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	36.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,062.00000	2,073,000	36.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	26.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,063.00000	1,074,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		82.00000	75,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		144.00000	148,000	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		939.00000	928,000	25.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	25.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,938.00000	1,927,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,212.00000	10,223,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,212.00000	8,223,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	54.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,212.00000	6,223,000	54.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	46.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,212.00000	4,223,000	46.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,212.00000	2,223,000	36.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,213.00000	1,224,000	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		42.00000	38,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		254.00000	261,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		790.00000	779,000	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,788.00000	1,777,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	24.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,112.00000	10,123,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,112.00000	8,123,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	54.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,112.00000	6,123,000	54.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	46.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,112.00000	4,123,000	46.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	36.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,112.00000	2,123,000	36.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,113.00000	1,124,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		66.00000	60,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		178.00000	183,000	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		889.00000	878,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,888.00000	1,877,000	24.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	24.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,162.00000	10,173,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,162.00000	8,173,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	54.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,162.00000	6,173,000	54.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	46.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,162.00000	4,173,000	46.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	36.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,162.00000	2,173,000	36.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,163.00000	1,174,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		53.00000	48,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		215.00000	221,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		839.00000	829,000	24.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	2,000	24.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,838.00000	1,827,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,512.00000	10,523,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,512.00000	8,523,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	55.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,512.00000	6,523,000	55.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,512.00000	4,523,000	47.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	38.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,512.00000	2,523,000	38.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	31.24	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,512.00000	1,523,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		11.00000	10,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		523.00000	533,000	21.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		497.00000	486,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	9,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,488.00000	1,477,000	25.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,462.00000	10,473,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,462.00000	8,473,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	55.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,462.00000	6,473,000	55.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	47.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,462.00000	4,473,000	47.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	38.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,462.00000	2,473,000	38.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,462.00000	1,473,000	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		14.00000	12,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		476.00000	485,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		545.00000	534,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,538.00000	1,527,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,562.00000	10,573,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	60.45	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	17.90	Put		8,562.00000	8,573,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	55.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,562.00000	6,573,000	55.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,562.00000	4,573,000	47.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,562.00000	1,573,000	31.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		9.00000	8,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		571.00000	581,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		450.00000	439,000	20.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		12.00000	12,000	20.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,438.00000	1,427,000	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,612.00000	10,623,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,612.00000	8,623,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	55.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,612.00000	6,623,000	55.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	48.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,612.00000	4,623,000	48.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,612.00000	2,623,000	38.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,612.00000	1,623,000	32.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		7.00000	6,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		619.00000	629,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		403.00000	392,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		15.00000	15,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,388.00000	1,377,000	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,412.00000	10,423,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,412.00000	8,423,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,412.00000	6,423,000	55.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	47.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,412.00000	4,423,000	47.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	37.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,412.00000	2,423,000	37.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,412.00000	1,423,000	30.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		17.00000	15,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		429.00000	438,000	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		593.00000	582,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	5,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,588.00000	1,577,000	24.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	24.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	60.45	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	20.00	Put		10,662.00000	10,673,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,662.00000	8,673,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	56.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,662.00000	6,673,000	56.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	48.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,662.00000	4,673,000	48.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	32.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,662.00000	1,673,000	32.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		6.00000	5,000	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		668.00000	678,000	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		358.00000	347,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	20,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,338.00000	1,327,000	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,812.00000	10,823,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,812.00000	8,823,000	60.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	56.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,812.00000	6,823,000	56.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	48.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,812.00000	4,823,000	48.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,812.00000	2,823,000	39.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,812.00000	1,823,000	34.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		3.00000	3,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		815.00000	826,000	24.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		230.00000	220,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		42.00000	43,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,188.00000	1,177,000	26.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.47730	9.48930		16.07	881,388.90	93	11,481.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		31.00000	31,000	24.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,207.00000	2,219,000	24.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		136.00000	136,000	19.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		847.00000	859,000	19.22	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,109.00000	1,121,000	20.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		98.00000	98,000	20.48	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		683.00000	694,000	18.38	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		172.00000	171,000	18.38	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		529.00000	539,000	17.54	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		218.00000	216,000	17.54	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		415.00000	411,000	15.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		226.00000	234,000	15.95	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.62100	9.63230		16.45	0.00	0	2,230.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,568.00000	10,579,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.45	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	13/12/2010	Foreign Exchange Future	18.20	Put		8,569.00000	8,580,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		5.00000	6,000	29.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,573.00000	6,585,000	29.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		25.00000	26,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,593.00000	4,605,000	28.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		77.00000	78,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,645.00000	2,657,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		142.00000	143,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,710.00000	1,722,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		286.00000	287,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		854.00000	866,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		679.00000	676,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		247.00000	255,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,471.00000	1,462,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		39.00000	41,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		84.00000	85,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,502.00000	2,514,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,618.00000	10,629,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,619.00000	8,630,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		5.00000	6,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,623.00000	6,635,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		24.00000	25,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,642.00000	4,654,000	28.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		75.00000	76,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,693.00000	2,705,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		137.00000	139,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,755.00000	1,768,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		275.00000	276,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		893.00000	905,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		650.00000	647,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		268.00000	276,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,424.00000	1,415,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		42.00000	44,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,318.00000	11,329,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,318.00000	9,329,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	3,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,321.00000	7,332,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		15.00000	16,000	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,333.00000	5,345,000	28.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		51.00000	52,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,369.00000	3,381,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		90.00000	91,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,408.00000	2,420,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		166.00000	167,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,484.00000	1,496,000	20.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		349.00000	350,000	17.58	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	13/12/2010	Foreign Exchange Future	9.95	Put		667.00000	679,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		842.00000	837,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		160.00000	166,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,218.00000	11,229,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,218.00000	9,229,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,221.00000	7,232,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		16.00000	17,000	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,234.00000	5,246,000	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		54.00000	55,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,272.00000	3,284,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		95.00000	97,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,313.00000	2,326,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		177.00000	179,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,395.00000	1,408,000	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		379.00000	380,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		597.00000	609,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		914.00000	908,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		132.00000	137,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,368.00000	10,379,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,369.00000	8,380,000	28.45	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	13/12/2010	Foreign Exchange Future	16.00	Call		7.00000	7,000	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,375.00000	6,386,000	29.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		28.00000	29,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,396.00000	4,408,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		87.00000	88,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,455.00000	2,467,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		161.00000	162,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,529.00000	1,541,000	20.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		335.00000	336,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		703.00000	715,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		808.00000	803,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		176.00000	182,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,659.00000	1,649,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		27.00000	28,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,468.00000	10,479,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,469.00000	8,480,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		6.00000	7,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,474.00000	6,486,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		26.00000	27,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,494.00000	4,506,000	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		82.00000	83,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,550.00000	2,562,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		151.00000	152,000	21.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,619.00000	1,631,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		309.00000	310,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		777.00000	789,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		741.00000	738,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		209.00000	217,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,564.00000	1,555,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		32.00000	34,000	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,768.00000	10,779,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,769.00000	8,780,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		4.00000	5,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,772.00000	6,784,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		21.00000	23,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,789.00000	4,802,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		68.00000	69,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,836.00000	2,848,000	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		126.00000	127,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,894.00000	1,906,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		245.00000	246,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,013.00000	1,025,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		566.00000	564,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		334.00000	343,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,287.00000	1,278,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		55.00000	57,000	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,918.00000	10,929,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,919.00000	8,930,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		4.00000	4,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,922.00000	6,933,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		19.00000	21,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,937.00000	4,950,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		63.00000	64,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,981.00000	2,993,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		115.00000	117,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,033.00000	2,046,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		219.00000	221,000	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,137.00000	1,150,000	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		491.00000	491,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		409.00000	420,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,152.00000	1,145,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		70.00000	74,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,218.00000	10,229,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,219.00000	8,230,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		8.00000	8,000	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,226.00000	6,237,000	29.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		31.00000	32,000	27.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,249.00000	4,261,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,803.00000	1,793,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		21.00000	22,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,268.00000	10,279,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,269.00000	8,280,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		7.00000	8,000	29.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,275.00000	6,287,000	29.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		30.00000	31,000	27.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,298.00000	4,310,000	27.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		92.00000	94,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,360.00000	2,373,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		172.00000	173,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,440.00000	1,452,000	20.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		364.00000	365,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		632.00000	644,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		877.00000	872,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		145.00000	151,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,755.00000	1,745,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		23.00000	24,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,318.00000	10,329,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,319.00000	8,330,000	28.45	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	13/12/2010	Foreign Exchange Future	15.95	Call		7.00000	8,000	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,325.00000	6,337,000	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		29.00000	30,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,347.00000	4,359,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,707.00000	1,697,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		25.00000	26,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		932.00000	945,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		264.00000	266,000	18.70	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			344.31500	346.85200			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			316.90200	319.27700			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			322.17100	324.58500			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.42340	6.45710		15.28	0.00	0	7,725.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,143.00000	8,177,000	63.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	61.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,143.00000	6,177,000	61.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	52.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,143.00000	4,177,000	52.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	41.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,143.00000	2,177,000	41.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		28.00000	18,000	17.78	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		171.00000	195,000	17.78	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		857.00000	823,000	25.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		1,857.00000	1,823,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		2,857.00000	2,823,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		3,857.00000	3,823,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		8,093.00000	8,127,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	61.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		6,093.00000	6,127,000	61.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	52.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		4,093.00000	4,127,000	52.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	41.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		2,093.00000	2,127,000	41.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		39.00000	27,000	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		132.00000	154,000	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		907.00000	873,000	26.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		1,907.00000	1,873,000	24.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		2,907.00000	2,873,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		3,907.00000	3,873,000	24.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	24.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,043.00000	8,077,000	63.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	61.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,043.00000	6,077,000	61.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	52.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,043.00000	4,077,000	52.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,043.00000	2,077,000	40.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		54.00000	39,000	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		97.00000	116,000	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		957.00000	923,000	27.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		1,957.00000	1,923,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		2,957.00000	2,923,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		3,957.00000	3,923,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		14.00000	9,000	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		257.00000	286,000	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,393.00000	8,427,000	63.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	61.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,393.00000	6,427,000	61.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	53.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,393.00000	4,427,000	53.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	42.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,393.00000	2,427,000	42.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		5.00000	3,000	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		398.00000	430,000	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		608.00000	574,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,607.00000	1,573,000	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,607.00000	2,573,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,607.00000	3,573,000	24.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	24.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,293.00000	8,327,000	63.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	61.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,293.00000	6,327,000	61.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	53.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,293.00000	4,327,000	53.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	42.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,293.00000	2,327,000	42.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		10.00000	6,000	19.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		303.00000	333,000	19.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		707.00000	674,000	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	23.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,707.00000	1,673,000	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,707.00000	2,673,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,707.00000	3,673,000	24.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	24.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,443.00000	8,477,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	61.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,443.00000	6,477,000	61.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	54.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,443.00000	4,477,000	54.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	43.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,443.00000	2,477,000	43.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		4.00000	2,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		447.00000	479,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		558.00000	524,000	21.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	21.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,557.00000	1,523,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,557.00000	2,523,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,557.00000	3,523,000	24.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	24.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	63.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,343.00000	8,377,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	61.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,343.00000	6,377,000	61.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	53.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,343.00000	4,377,000	53.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	42.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,343.00000	2,377,000	42.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		7.00000	4,000	20.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		350.00000	381,000	20.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		657.00000	624,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,657.00000	1,623,000	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,657.00000	2,623,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,657.00000	3,623,000	24.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,193.00000	8,227,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	61.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,193.00000	6,227,000	61.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	52.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,193.00000	4,227,000	52.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	41.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,193.00000	2,227,000	41.69	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		20.00000	13,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		213.00000	240,000	18.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		807.00000	773,000	25.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	25.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,807.00000	1,773,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,807.00000	2,773,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,807.00000	3,773,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,693.00000	8,727,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	61.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,693.00000	6,727,000	61.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	55.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,693.00000	4,727,000	55.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	44.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,693.00000	2,727,000	44.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		1.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		694.00000	727,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		314.00000	280,000	18.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		7.00000	7,000	18.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,307.00000	1,273,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,307.00000	2,273,000	23.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,307.00000	3,273,000	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,643.00000	8,677,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	61.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,643.00000	6,677,000	61.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	54.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,643.00000	4,677,000	54.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	44.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,643.00000	2,677,000	44.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		1.00000	1,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		644.00000	678,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		362.00000	328,000	19.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		5.00000	5,000	19.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,357.00000	1,323,000	27.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,357.00000	2,323,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,357.00000	3,323,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,543.00000	8,577,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	61.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,543.00000	6,577,000	61.57	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	11.00	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,543.00000	4,577,000	54.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	43.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,543.00000	2,577,000	43.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		2.00000	1,000	22.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		545.00000	578,000	22.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		459.00000	425,000	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	2,000	20.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,457.00000	1,423,000	26.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	26.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,457.00000	2,423,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,457.00000	3,423,000	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,493.00000	8,527,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	61.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,493.00000	6,527,000	61.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	54.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,493.00000	4,527,000	54.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	43.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,493.00000	2,527,000	43.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		3.00000	1,000	22.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		496.00000	528,000	22.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		508.00000	475,000	21.29	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	5.95	Put		1.00000	2,000	21.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,507.00000	1,473,000	26.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	26.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,507.00000	2,473,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,507.00000	3,473,000	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,743.00000	8,777,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	61.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,743.00000	6,777,000	61.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	55.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,743.00000	4,777,000	55.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	44.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,743.00000	2,777,000	44.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		1.00000	0,000	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		744.00000	777,000	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		268.00000	234,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		11.00000	11,000	17.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,257.00000	1,223,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,257.00000	2,223,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,257.00000	3,223,000	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,593.00000	8,627,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	61.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,593.00000	6,627,000	61.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	54.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,593.00000	4,627,000	54.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	43.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,593.00000	2,627,000	43.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		1.00000	1,000	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		594.00000	628,000	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		410.00000	376,000	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		3.00000	3,000	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,407.00000	1,373,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,407.00000	2,373,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,407.00000	3,373,000	24.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,793.00000	8,827,000	63.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	61.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,793.00000	6,827,000	61.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	55.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,793.00000	4,827,000	55.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	45.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,793.00000	2,827,000	45.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		793.00000	827,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		223.00000	190,000	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	17,000	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,207.00000	1,173,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,207.00000	2,173,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,207.00000	3,173,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.45200	6.48760		15.78	25,808.00	4	5,561.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		95.00000	87,000	17.78	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		507.00000	535,000	17.78	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.47680	6.51200		16.31	485,760.00	75	5,268.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		186.00000	175,000	17.89	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		574.00000	598,000	17.89	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		613.00000	637,000	18.09	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		175.00000	164,000	18.09	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.37600	7.35310		11.62	0.00	0	65.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		91.00000	104,000	12.14	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		38.00000	28,000	12.14	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		60.00000	70,000	11.62	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		57.00000	44,000	11.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		127.00000	144,000	12.67	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		24.00000	18,000	12.67	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.48330	7.46010		11.64	0.00	0	10.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		166.00000	178,000	11.83	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		206.00000	195,000	11.83	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.19500	140.75200			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.52600	143.09200			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			318.27400	320.59900		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		65,202.00000	49,235,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		15,212.00000	22,495,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			323.56600	325.92900			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		30,710.00000	54,340,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		30,810.00000	54,440,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		30,610.00000	54,240,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			380.71400	379.93300			0.00	0	501.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.60500	6.58500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.52500	6.51100			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.47500	6.45600			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.45500	6.44100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.45500	6.44100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.44500	6.44200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.44500	6.44200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.57500	6.58800			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.78500	6.78200			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.12500	7.15000			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.45500	7.47500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.68500	7.70700			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			309.01800	311.68100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			314.15500	316.86300			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.16000	8.03500		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,380.00000	2,851,000	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Put		88.00000	143,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,372.00000	1,903,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		218.00000	333,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,448.00000	3,887,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		32.00000	54,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		484.00000	695,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,486.00000	1,113,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,654.00000	3,183,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		114.00000	59,000	3.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.25200	8.11900		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,425.00000	2,032,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		741.00000	939,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,582.00000	2,177,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		679.00000	865,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,272.00000	1,892,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		807.00000	1,018,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,152.00000	3,639,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		351.00000	246,000	4.02	123,000.00	500	500.00
R157	On	03/02/2011	Bond Future			8.31900	8.17700		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,107.00000	885,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,288.00000	2,665,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,199.00000	965,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,165.00000	2,531,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,018.00000	809,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,413.00000	2,804,000	3.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future			9.09800	8.97600		10.00	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,477.00000	2,718,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		970.00000	1,338,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,033.00000	690,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,165.00000	3,949,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,083.00000	6,065,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		211.00000	320,000	11.09	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,046.00000	7,971,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		88.00000	140,000	11.37	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.16700	9.04100		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,408.00000	3,737,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,518.00000	2,992,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,679.00000	3,985,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,343.00000	2,795,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,140.00000	3,492,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,698.00000	3,195,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,810.00000	5,537,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,097.00000	1,678,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.22000	9.09000		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,684.00000	3,136,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,501.00000	5,119,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,916.00000	3,347,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,278.00000	4,875,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,462.00000	2,935,000	10.94	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	03/02/2011	Bond Future	8.95	Put		4,737.00000	5,376,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.09100	7.98800		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,662.00000	3,292,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		14.00000	23,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.18300	8.07100		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,043.00000	1,774,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		557.00000	679,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,168.00000	1,893,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		511.00000	626,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,920.00000	1,660,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		606.00000	737,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.24500	8.12600		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,070.00000	899,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,487.00000	1,709,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,153.00000	973,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,404.00000	1,617,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		991.00000	828,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,575.00000	1,804,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.79300	8.65000		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,208.00000	2,585,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		176.00000	287,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.88900	8.73900		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,309.00000	2,787,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		798.00000	1,022,000	7.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Call		3,489.00000	2,954,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		736.00000	947,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,132.00000	2,625,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		863.00000	1,102,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.96700	8.80900		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,401.00000	1,118,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,911.00000	3,389,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,508.00000	1,211,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,772.00000	3,236,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,300.00000	1,031,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,057.00000	3,549,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.84900	8.69500		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,338.00000	2,618,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		238.00000	391,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,166.00000	764,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,137.00000	1,609,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.93400	8.77400		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,501.00000	2,893,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		901.00000	1,177,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,699.00000	3,074,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		832.00000	1,091,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,313.00000	2,722,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		982.00000	1,275,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.00100	8.83400		7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Call		1,517.00000	1,190,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,349.00000	3,922,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,633.00000	1,290,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,188.00000	3,745,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,406.00000	1,096,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,516.00000	4,106,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.04300	7.92700		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,092.00000	2,760,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		10.00000	17,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.14600	8.02000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,693.00000	1,450,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		390.00000	491,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,795.00000	1,545,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		357.00000	451,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,593.00000	1,358,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		424.00000	534,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.21800	8.08100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		888.00000	732,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,094.00000	1,286,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		952.00000	788,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,031.00000	1,215,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		827.00000	678,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,161.00000	1,360,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.88500	8.74200		7.75	0.00	0	3,941.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Call		4,475.00000	3,709,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		112.00000	191,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,224.00000	2,539,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		270.00000	429,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,197.00000	3,938,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		212.00000	109,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.96200	8.81300		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,543.00000	2,963,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,047.00000	1,328,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,744.00000	3,148,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		968.00000	1,233,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,346.00000	2,783,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,131.00000	1,429,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.02100	8.86700		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,132.00000	1,743,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,801.00000	3,284,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,276.00000	1,870,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,658.00000	3,124,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,994.00000	1,621,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,951.00000	3,449,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.98200	8.82900		8.25	0.00	0	10,448.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,172.00000	3,352,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		163.00000	280,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.05800	8.89900		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Call		3,359.00000	2,751,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,270.00000	1,617,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,558.00000	2,932,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,177.00000	1,506,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,164.00000	2,575,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,369.00000	1,734,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.11700	8.95300		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,041.00000	1,638,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,258.00000	3,822,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,182.00000	1,762,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,097.00000	3,644,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,904.00000	1,520,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,424.00000	4,007,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.01600	8.90500		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,071.00000	758,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,300.00000	2,847,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.06800	8.95300		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,970.00000	2,507,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,607.00000	3,027,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,180.00000	2,698,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,435.00000	2,835,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,767.00000	2,324,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,790.00000	3,230,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.10700	8.99000		14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		3,471.00000	3,014,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,394.00000	3,828,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,678.00000	3,204,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,219.00000	3,636,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,272.00000	2,830,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,581.00000	4,030,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			314.43400	316.73400			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			319.66200	322.00000			0.00	0	0.00
Total for Derivatives :										370,310,716.30	47,201	801,129.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.13000	7.03000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.08000	7.98000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.00500	8.93000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.00500	7.92500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.70500	8.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.76000	8.64000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.94500	7.86000			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	15/01/2020	Spot Bond			8.81000	8.69000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.91000	8.77500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.93500	8.86500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										370,310,716.30	47,201	801,129.00