



Daily MTM Report

Daily summary for: 07/06/2010

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			7.81950	7.74440		20.31	37,885,477.50	4,845	212,546.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		3.00000	3,000	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		659.00000	584,000	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,406.00000	8,331,000	66.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	65.26	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,406.00000	6,331,000	65.26	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,594.00000	3,670,000	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,456.00000	8,381,000	66.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	65.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,456.00000	6,381,000	65.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,544.00000	3,620,000	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	66.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,556.00000	8,481,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,856.00000	8,781,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,056.00000	8,981,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	65.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,056.00000	6,981,000	65.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	48.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,056.00000	2,981,000	48.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,006.00000	8,931,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	65.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,006.00000	6,931,000	65.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	48.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,006.00000	2,931,000	48.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,994.00000	2,070,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,994.00000	3,070,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,956.00000	8,881,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	65.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,956.00000	6,881,000	65.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,756.00000	8,681,000	66.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,806.00000	8,731,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,706.00000	8,631,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	65.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,706.00000	6,631,000	65.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		307.00000	375,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		13.00000	6,000	21.96	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,294.00000	1,370,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,294.00000	2,370,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,294.00000	3,370,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,606.00000	8,531,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	65.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,606.00000	6,531,000	65.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,394.00000	1,470,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,394.00000	2,470,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,394.00000	3,470,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	66.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,506.00000	8,431,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		497.00000	570,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		3.00000	1,000	22.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,494.00000	1,570,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,494.00000	3,570,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	65.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,556.00000	6,481,000	65.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	60.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,056.00000	4,981,000	60.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		4.00000	5,000	25.64	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		560.00000	486,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		448.00000	521,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		4.00000	2,000	22.66	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,444.00000	1,520,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,444.00000	2,520,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,444.00000	3,520,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2.00000	2,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		708.00000	633,000	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,006.00000	931,000	30.44	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	14.60	Call		0.00000	0,000	65.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,856.00000	6,781,000	65.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	65.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,806.00000	6,731,000	65.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	53.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,806.00000	3,731,000	53.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	65.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,756.00000	6,681,000	65.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		957.00000	882,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,044.00000	1,120,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,044.00000	2,120,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,044.00000	3,120,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		758.00000	683,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		263.00000	328,000	21.72	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		19.00000	9,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,244.00000	2,320,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,244.00000	3,320,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	61.31	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	13.05	Put		5,306.00000	5,231,000	61.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	56.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,306.00000	4,231,000	56.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	50.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,306.00000	3,231,000	50.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		807.00000	732,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		222.00000	283,000	21.49	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		28.00000	14,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,194.00000	1,270,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	1,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,194.00000	2,270,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,194.00000	3,270,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	61.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,356.00000	5,281,000	61.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	56.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,356.00000	4,281,000	56.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	50.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,356.00000	3,281,000	50.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		857.00000	782,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,144.00000	1,220,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	1,000	26.93	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	14/06/2010	Foreign Exchange Future	5.60	Call		2,144.00000	2,220,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,144.00000	3,220,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	61.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,406.00000	5,331,000	61.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,406.00000	3,331,000	50.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		1.00000	1,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		907.00000	832,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,094.00000	1,170,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	1,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,094.00000	2,170,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,094.00000	3,170,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	62.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,556.00000	5,481,000	62.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	57.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,556.00000	4,481,000	57.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	51.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,556.00000	3,481,000	51.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,056.00000	981,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		68.00000	98,000	20.31	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		124.00000	79,000	20.31	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		944.00000	1,020,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	1,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,944.00000	2,020,000	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,944.00000	3,020,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		52.00000	76,000	20.84	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		158.00000	107,000	20.84	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		894.00000	970,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	1,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,894.00000	1,970,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,894.00000	2,970,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	63.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,656.00000	5,581,000	63.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	52.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,656.00000	3,581,000	52.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,156.00000	1,081,000	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		40.00000	58,000	21.37	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		196.00000	139,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		844.00000	920,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	1,000	24.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,844.00000	1,920,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,844.00000	2,920,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	63.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,756.00000	5,681,000	63.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	53.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,756.00000	3,681,000	53.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	64.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,956.00000	5,881,000	64.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	59.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,956.00000	4,881,000	59.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	54.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,956.00000	3,881,000	54.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	47.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,956.00000	2,881,000	47.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	64.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,906.00000	5,831,000	64.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	59.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,906.00000	4,831,000	59.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	54.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,906.00000	3,831,000	54.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		595.00000	670,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		1.00000	1,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,594.00000	1,670,000	31.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,594.00000	2,670,000	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	63.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,856.00000	5,781,000	63.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	53.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,856.00000	3,781,000	53.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	47.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,856.00000	2,781,000	47.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,356.00000	1,281,000	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		13.00000	18,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		369.00000	299,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		645.00000	720,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		1.00000	1,000	23.61	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,644.00000	1,720,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,644.00000	2,720,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	63.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,706.00000	5,631,000	63.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	52.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,706.00000	3,631,000	52.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		30.00000	44,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		236.00000	175,000	21.91	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	6.95	Call		794.00000	870,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		0.00000	1,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,794.00000	1,870,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,794.00000	2,870,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	62.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,606.00000	5,531,000	62.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	57.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,606.00000	4,531,000	57.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,606.00000	3,531,000	52.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,206.00000	1,131,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,106.00000	1,031,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	61.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,256.00000	5,181,000	61.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	56.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,256.00000	4,181,000	56.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,256.00000	1,181,000	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		745.00000	820,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,744.00000	1,820,000	32.68	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	6.00	Put		0.00000	1,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	62.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,456.00000	5,381,000	62.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,456.00000	3,381,000	51.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	35.24	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,456.00000	1,381,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		546.00000	620,000	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		2.00000	1,000	23.13	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,544.00000	1,620,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,544.00000	2,620,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	55.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,106.00000	4,031,000	55.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,506.00000	1,431,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,306.00000	1,231,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		400.00000	472,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		6.00000	3,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	66.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,756.00000	7,681,000	66.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	65.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,256.00000	6,181,000	65.12	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	12.50	Call		0.00000	0,000	58.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,756.00000	4,681,000	58.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	49.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,256.00000	3,181,000	49.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,244.00000	1,320,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	1,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,744.00000	2,820,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,244.00000	4,320,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	66.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,006.00000	7,931,000	66.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	65.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,506.00000	6,431,000	65.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	51.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,506.00000	3,431,000	51.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		6.00000	7,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		512.00000	438,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		994.00000	1,070,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,494.00000	2,570,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,994.00000	4,070,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	36.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,556.00000	1,481,000	36.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		183.00000	240,000	21.25	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		39.00000	21,000	21.25	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,506.00000	4,431,000	57.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	55.73	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,156.00000	4,081,000	55.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	34.70	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,406.00000	1,331,000	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,606.00000	1,531,000	36.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		147.00000	199,000	21.01	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		53.00000	30,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	57.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,456.00000	4,381,000	57.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	39.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,856.00000	1,781,000	39.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,756.00000	1,681,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		115.00000	161,000	20.78	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		71.00000	42,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,906.00000	1,831,000	40.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,806.00000	1,731,000	38.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,706.00000	1,631,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		87.00000	127,000	20.54	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		93.00000	58,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	58.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,806.00000	4,731,000	58.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		10.00000	14,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		416.00000	345,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	59.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,006.00000	4,931,000	59.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	47.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,906.00000	2,831,000	47.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	46.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,806.00000	2,731,000	46.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	46.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,706.00000	2,631,000	46.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3.00000	4,000	26.17	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		609.00000	535,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	59.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,856.00000	4,781,000	59.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	46.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,756.00000	2,681,000	46.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,656.00000	2,581,000	45.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		7.00000	10,000	24.57	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		463.00000	391,000	24.57	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	58.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,706.00000	4,631,000	58.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,606.00000	2,531,000	45.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	44.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,506.00000	2,431,000	44.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,406.00000	2,331,000	44.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,306.00000	2,231,000	43.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	42.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,206.00000	2,131,000	42.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,106.00000	2,031,000	41.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,006.00000	1,931,000	41.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		17.00000	25,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		323.00000	256,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	56.95	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,406.00000	4,331,000	56.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	37.37	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,656.00000	1,581,000	37.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	58.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,656.00000	4,581,000	58.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	45.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,556.00000	2,481,000	45.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,456.00000	2,381,000	44.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,356.00000	2,281,000	43.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	42.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,156.00000	2,081,000	42.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,056.00000	1,981,000	41.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	40.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,956.00000	1,881,000	40.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		23.00000	33,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		279.00000	214,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,256.00000	2,181,000	42.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	66.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,956.00000	7,881,000	66.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,044.00000	4,120,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	64.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,006.00000	5,931,000	64.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	54.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,006.00000	3,931,000	54.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	66.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,056.00000	7,981,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	64.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,056.00000	5,981,000	64.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	55.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,056.00000	3,981,000	55.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,944.00000	4,020,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,206.00000	8,131,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	65.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,206.00000	6,131,000	65.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	55.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,206.00000	4,131,000	55.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,794.00000	3,870,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,106.00000	8,031,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	64.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,106.00000	6,031,000	64.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,894.00000	3,970,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,756.00000	9,681,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,156.00000	8,081,000	66.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	65.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,156.00000	6,081,000	65.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,844.00000	3,920,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,256.00000	8,181,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,744.00000	3,820,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,306.00000	8,231,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	65.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,306.00000	6,231,000	65.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		695.00000	770,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		1.00000	1,000	23.84	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,694.00000	1,770,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,694.00000	2,770,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,694.00000	3,770,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	66.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,856.00000	7,781,000	66.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,144.00000	4,220,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	66.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,906.00000	7,831,000	66.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,094.00000	4,170,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,356.00000	8,281,000	66.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	65.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,356.00000	6,281,000	65.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,644.00000	3,720,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		353.00000	423,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		9.00000	4,000	22.19	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.93970	7.86200		19.72	50,552,069.90	6,367	53,981.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,988.00000	7,910,000	37.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,988.00000	5,910,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	2,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,989.00000	3,912,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		34.00000	40,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,022.00000	1,950,000	28.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,027.00000	1,106,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		15.00000	16,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,014.00000	2,092,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,012.00000	3,090,000	28.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,012.00000	4,090,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,938.00000	7,860,000	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,938.00000	5,860,000	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	2,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,939.00000	3,862,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		35.00000	42,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,973.00000	1,902,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		334.00000	390,000	19.36	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		272.00000	250,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,075.00000	1,154,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		13.00000	14,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,064.00000	2,141,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,062.00000	3,140,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,062.00000	4,140,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		310.00000	365,000	19.48	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		298.00000	275,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,038.00000	7,960,000	37.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,038.00000	5,960,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,039.00000	3,961,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		32.00000	39,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,070.00000	1,999,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		291.00000	341,000	19.60	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		329.00000	301,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		980.00000	1,058,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		18.00000	18,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,964.00000	2,042,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,962.00000	3,040,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,962.00000	4,040,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,088.00000	8,010,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,088.00000	6,010,000	33.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,089.00000	4,011,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		29.00000	37,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,117.00000	2,047,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		272.00000	319,000	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		360.00000	329,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		935.00000	1,010,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		23.00000	20,000	17.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,914.00000	1,992,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,912.00000	2,990,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,912.00000	3,990,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,188.00000	8,110,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,188.00000	6,110,000	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,189.00000	4,111,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		25.00000	32,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,213.00000	2,142,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		238.00000	281,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		426.00000	391,000	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		846.00000	920,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		34.00000	30,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,815.00000	1,893,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,812.00000	2,890,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,812.00000	3,890,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,238.00000	8,160,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,238.00000	6,160,000	33.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,239.00000	4,161,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		23.00000	30,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,261.00000	2,190,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		223.00000	264,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		461.00000	424,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		803.00000	877,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		41.00000	37,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,765.00000	1,843,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	22.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,762.00000	2,840,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,762.00000	3,840,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,288.00000	8,210,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,288.00000	6,210,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	29.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,289.00000	4,211,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		21.00000	28,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,309.00000	2,238,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		209.00000	248,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		497.00000	458,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		762.00000	834,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		50.00000	44,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,716.00000	1,793,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,712.00000	2,790,000	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,712.00000	3,790,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,438.00000	8,360,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,438.00000	6,360,000	34.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,439.00000	4,361,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		17.00000	22,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,455.00000	2,382,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		643.00000	712,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		81.00000	72,000	18.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,567.00000	1,645,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	21.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,562.00000	2,640,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,562.00000	3,640,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,388.00000	8,310,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,388.00000	6,310,000	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,389.00000	4,311,000	29.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		18.00000	24,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,406.00000	2,334,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		184.00000	219,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		572.00000	529,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		681.00000	752,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		69.00000	62,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,616.00000	1,694,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,612.00000	2,690,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,612.00000	3,690,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,538.00000	8,460,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,538.00000	6,460,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,539.00000	4,461,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		14.00000	19,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,552.00000	2,479,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		152.00000	182,000	21.75	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		690.00000	642,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		570.00000	637,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		108.00000	97,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,468.00000	1,546,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	6,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,463.00000	2,540,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,462.00000	3,540,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		172.00000	206,000	21.30	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		610.00000	566,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,838.00000	7,760,000	37.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,838.00000	5,760,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,839.00000	3,762,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		38.00000	46,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,876.00000	1,806,000	27.59	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	7.70	Call		384.00000	443,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		222.00000	203,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,173.00000	1,251,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	11,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,163.00000	2,241,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,162.00000	3,240,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,162.00000	4,240,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,888.00000	7,810,000	37.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,888.00000	5,810,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,889.00000	3,812,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		37.00000	44,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,925.00000	1,854,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		358.00000	416,000	19.24	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		246.00000	226,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,124.00000	1,203,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	13,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,114.00000	2,191,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,112.00000	3,190,000	29.05	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	4.75	Put		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,112.00000	4,190,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,138.00000	8,060,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,138.00000	6,060,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,139.00000	4,061,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		27.00000	35,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,165.00000	2,095,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		255.00000	299,000	19.95	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		393.00000	359,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		890.00000	965,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		28.00000	25,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,865.00000	1,942,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,862.00000	2,940,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,862.00000	3,940,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,338.00000	8,260,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,338.00000	6,260,000	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	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,339.00000	4,261,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		20.00000	25,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,358.00000	2,285,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		196.00000	233,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		534.00000	493,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		721.00000	792,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		59.00000	52,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,666.00000	1,744,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,662.00000	2,740,000	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,662.00000	3,740,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,488.00000	8,410,000	37.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,488.00000	6,410,000	34.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,489.00000	4,411,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		15.00000	20,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,503.00000	2,430,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		162.00000	193,000	21.52	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		650.00000	603,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		606.00000	674,000	18.27	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		94.00000	84,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,517.00000	1,595,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		5.00000	5,000	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,513.00000	2,590,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,512.00000	3,590,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		55.00000	67,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,493.00000	1,427,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		64.00000	78,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,352.00000	1,288,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		814.00000	762,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		126.00000	152,000	22.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		944.00000	887,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		106.00000	127,000	23.10	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		68.00000	82,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,306.00000	1,242,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		75.00000	91,000	24.44	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,213.00000	1,151,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		119.00000	143,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		857.00000	803,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		179.00000	163,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		441.00000	503,000	18.87	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		412.00000	472,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		200.00000	182,000	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		772.00000	721,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		134.00000	161,000	22.20	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.05370	7.97410		19.71	4,107,387.00	510	9,137.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,977.00000	7,897,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		8.00000	10,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,984.00000	5,906,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		30.00000	35,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,006.00000	3,931,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		97.00000	113,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,073.00000	2,009,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		441.00000	501,000	19.48	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		417.00000	397,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,080.00000	1,161,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		56.00000	57,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,032.00000	2,111,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,026.00000	3,105,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,024.00000	4,104,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		260.00000	300,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		836.00000	796,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,027.00000	7,947,000	31.79	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	14.00	Call		7.00000	10,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,033.00000	5,956,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		29.00000	34,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,055.00000	3,980,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		94.00000	109,000	26.51	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,120.00000	2,055,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,038.00000	1,116,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		64.00000	62,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,983.00000	2,061,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	7,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,976.00000	3,055,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,974.00000	4,054,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,077.00000	7,997,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		7.00000	9,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,083.00000	6,005,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		28.00000	34,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,104.00000	4,030,000	31.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		91.00000	106,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,167.00000	2,102,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		403.00000	457,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		479.00000	453,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		997.00000	1,073,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		73.00000	69,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,934.00000	2,012,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		10.00000	8,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,926.00000	3,006,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,924.00000	4,004,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,127.00000	8,047,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		6.00000	9,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,132.00000	6,055,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		27.00000	32,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,153.00000	4,078,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		87.00000	103,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,213.00000	2,149,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		385.00000	438,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		511.00000	484,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		958.00000	1,032,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		84.00000	78,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,885.00000	1,963,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	9,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,876.00000	2,956,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,874.00000	3,954,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		421.00000	478,000	19.59	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		447.00000	424,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,177.00000	8,097,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		6.00000	8,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,182.00000	6,104,000	33.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		26.00000	31,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,202.00000	4,127,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		84.00000	99,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,260.00000	2,195,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		368.00000	420,000	20.06	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		544.00000	516,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		919.00000	993,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		95.00000	89,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,836.00000	1,914,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		12.00000	10,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,826.00000	2,906,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,824.00000	3,904,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,227.00000	8,147,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	8,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,232.00000	6,154,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		25.00000	30,000	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,251.00000	4,176,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		82.00000	96,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,308.00000	2,242,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		352.00000	402,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		578.00000	548,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		881.00000	955,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		107.00000	101,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,787.00000	1,865,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		13.00000	11,000	19.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,776.00000	2,856,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,774.00000	3,854,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,277.00000	8,197,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		5.00000	7,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,281.00000	6,203,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		24.00000	29,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,300.00000	4,225,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		79.00000	93,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,355.00000	2,289,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		337.00000	385,000	20.41	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		613.00000	581,000	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		845.00000	917,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		121.00000	113,000	17.82	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	13/12/2010	Foreign Exchange Future	6.25	Call		1,738.00000	1,817,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	13,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,727.00000	2,806,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,725.00000	3,804,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,476.00000	8,397,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		4.00000	6,000	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,480.00000	6,402,000	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		21.00000	25,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,497.00000	4,421,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		69.00000	81,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,545.00000	2,477,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		283.00000	326,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		759.00000	722,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		708.00000	778,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		184.00000	174,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,545.00000	1,624,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		21.00000	20,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,528.00000	2,607,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,525.00000	3,604,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	1,000	31.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,426.00000	8,347,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	6,000	33.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,431.00000	6,352,000	33.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		22.00000	26,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,448.00000	4,372,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		71.00000	84,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,497.00000	2,430,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		296.00000	340,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		722.00000	686,000	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		741.00000	811,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		167.00000	157,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,593.00000	1,672,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		19.00000	18,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,577.00000	2,657,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,575.00000	3,654,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		250.00000	289,000	21.63	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		876.00000	835,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,526.00000	8,447,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		4.00000	6,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,530.00000	6,452,000	33.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		20.00000	25,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,546.00000	4,471,000	31.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		67.00000	79,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,593.00000	2,525,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		272.00000	313,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		798.00000	759,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		676.00000	745,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		202.00000	191,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,498.00000	1,577,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		24.00000	23,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,478.00000	2,557,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	3,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,475.00000	3,554,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		323.00000	370,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		649.00000	616,000	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,877.00000	7,797,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		8.00000	10,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,884.00000	5,806,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		31.00000	37,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,907.00000	3,833,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		103.00000	119,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,979.00000	1,915,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		486.00000	548,000	19.24	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		362.00000	344,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,170.00000	1,251,000	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		46.00000	47,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,131.00000	2,210,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,125.00000	3,205,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,124.00000	4,204,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,927.00000	7,847,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		8.00000	10,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,934.00000	5,856,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		31.00000	36,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,957.00000	3,882,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		100.00000	116,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,026.00000	1,962,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		463.00000	524,000	19.36	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		389.00000	370,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,125.00000	1,206,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		51.00000	52,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,081.00000	2,160,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,076.00000	3,155,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,074.00000	4,154,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,327.00000	8,247,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		5.00000	7,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,331.00000	6,253,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		23.00000	28,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,349.00000	4,274,000	31.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		76.00000	90,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,402.00000	2,336,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		809.00000	881,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		135.00000	127,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,690.00000	1,768,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		16.00000	14,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,677.00000	2,756,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,675.00000	3,754,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	1,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,376.00000	8,297,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	7,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,381.00000	6,303,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		22.00000	27,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,398.00000	4,323,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		74.00000	87,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,450.00000	2,383,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		309.00000	354,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		685.00000	650,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		774.00000	845,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		150.00000	141,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,642.00000	1,720,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		18.00000	16,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,627.00000	2,707,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,625.00000	3,704,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	3,000	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,078.00000	6,999,000	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		14.00000	17,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,090.00000	5,013,000	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		48.00000	56,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,124.00000	3,052,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		175.00000	204,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,251.00000	1,200,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,924.00000	5,004,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,295.00000	1,242,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		169.00000	196,000	23.38	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		128.00000	149,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,654.00000	1,595,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		157.00000	183,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,383.00000	1,329,000	23.72	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	9.55	Call		124.00000	144,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,700.00000	1,640,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		510.00000	573,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		336.00000	319,000	19.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.16660	8.08560		19.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		567.00000	631,000	19.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		481.00000	464,000	19.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		545.00000	609,000	19.38	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		509.00000	492,000	19.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		589.00000	654,000	19.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		453.00000	437,000	19.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		812.00000	781,000	20.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		398.00000	448,000	20.64	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,543.00000	2,480,000	26.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		129.00000	147,000	26.24	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.28000	8.19800		19.74	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		993.00000	1,068,000	17.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		245.00000	238,000	17.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		963.00000	1,037,000	17.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		265.00000	257,000	17.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,024.00000	1,100,000	17.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		226.00000	220,000	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.33740	11.27140		17.48	27,323,134.00	2,410	30,698.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	61.45	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	22.05	Put		10,779.00000	10,713,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,779.00000	8,713,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,079.00000	11,013,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,079.00000	9,013,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,579.00000	10,513,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,579.00000	8,513,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	56.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,579.00000	6,513,000	56.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,579.00000	4,513,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,429.00000	10,363,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,429.00000	8,363,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	55.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,429.00000	6,363,000	55.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,429.00000	4,363,000	47.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,329.00000	10,263,000	61.45	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	19.60	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,329.00000	8,263,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,329.00000	2,263,000	38.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,330.00000	1,264,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		677.00000	740,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		6.00000	3,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,671.00000	1,737,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,129.00000	10,063,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,129.00000	8,063,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,179.00000	10,113,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,179.00000	8,113,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	28.58	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,180.00000	1,114,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		54.00000	69,000	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		233.00000	182,000	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		824.00000	889,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3.00000	2,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,821.00000	1,887,000	31.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,629.00000	10,563,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	56.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,629.00000	6,563,000	56.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,629.00000	4,563,000	48.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,829.00000	10,763,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,829.00000	8,763,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	57.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,829.00000	6,763,000	57.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,979.00000	10,913,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,979.00000	8,913,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		2.00000	3,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		981.00000	916,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		121.00000	163,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		100.00000	76,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,023.00000	1,088,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2.00000	1,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,029.00000	10,963,000	61.45	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	20.30	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,029.00000	8,963,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		99.00000	132,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		128.00000	95,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		973.00000	1,038,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2.00000	1,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,929.00000	10,863,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,929.00000	8,863,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,929.00000	2,863,000	41.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,929.00000	1,863,000	36.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		932.00000	866,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		152.00000	198,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		81.00000	61,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,072.00000	1,138,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		1.00000	1,000	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,879.00000	10,813,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	57.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,879.00000	6,813,000	57.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,879.00000	4,813,000	49.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,729.00000	10,663,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,729.00000	8,663,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,679.00000	10,613,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,679.00000	8,613,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	56.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,679.00000	6,613,000	56.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,679.00000	4,613,000	48.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,529.00000	10,463,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,529.00000	8,463,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	55.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,529.00000	6,463,000	55.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,529.00000	4,463,000	47.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		13.00000	16,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		542.00000	479,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		485.00000	546,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		14.00000	9,000	22.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,471.00000	1,537,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,479.00000	10,413,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,479.00000	8,413,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,379.00000	10,313,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,379.00000	8,313,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	38.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,379.00000	2,313,000	38.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		23.00000	29,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		402.00000	342,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		628.00000	691,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		7.00000	4,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,279.00000	10,213,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,279.00000	8,213,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	56.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,779.00000	6,713,000	56.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	53.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,779.00000	5,713,000	53.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,779.00000	4,713,000	48.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,779.00000	3,713,000	44.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,279.00000	2,213,000	38.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,280.00000	1,214,000	29.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		35.00000	45,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		314.00000	258,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		726.00000	790,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		5.00000	3,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,721.00000	1,787,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,979.00000	2,913,000	41.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	58.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,329.00000	7,263,000	58.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,329.00000	5,263,000	51.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,329.00000	4,263,000	46.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	5,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		833.00000	768,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		224.00000	276,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		53.00000	39,000	19.68	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	18.50	Call		0.00000	0,000	58.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,229.00000	7,163,000	58.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,729.00000	1,663,000	34.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		6.00000	7,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		735.00000	670,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		305.00000	361,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		34.00000	24,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,272.00000	1,337,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		1.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	57.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,929.00000	6,863,000	57.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	53.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,929.00000	5,863,000	53.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,929.00000	4,863,000	49.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	45.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,929.00000	3,863,000	45.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,429.00000	2,363,000	39.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,430.00000	1,364,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		19.00000	24,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		448.00000	387,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		580.00000	642,000	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	10.70	Put		9.00000	5,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,571.00000	1,637,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		10.00000	13,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		589.00000	526,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		439.00000	498,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		18.00000	11,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,421.00000	1,487,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	55.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,379.00000	6,313,000	55.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	51.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,379.00000	5,313,000	51.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,879.00000	1,813,000	35.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	4,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		882.00000	817,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,122.00000	1,188,000	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		1.00000	1,000	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	58.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,279.00000	7,213,000	58.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	50.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,279.00000	5,213,000	50.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,279.00000	4,213,000	46.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,779.00000	2,713,000	40.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,779.00000	1,713,000	34.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		5.00000	6,000	24.54	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		784.00000	719,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		264.00000	317,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		43.00000	30,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,222.00000	1,288,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	58.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,179.00000	7,113,000	58.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	54.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,179.00000	6,113,000	54.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	50.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,179.00000	5,113,000	50.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,179.00000	4,113,000	46.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,679.00000	1,613,000	33.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		7.00000	9,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		686.00000	622,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		348.00000	406,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		27.00000	19,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,321.00000	1,387,000	28.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,629.00000	1,563,000	33.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		8.00000	10,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		637.00000	573,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,371.00000	1,437,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,979.00000	6,913,000	57.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	53.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,979.00000	5,913,000	53.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,979.00000	4,913,000	49.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,979.00000	3,913,000	45.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,480.00000	1,414,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		15.00000	19,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		494.00000	432,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		532.00000	594,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		11.00000	7,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,521.00000	1,587,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,479.00000	2,413,000	39.26	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	18.00	Call		0.00000	0,000	56.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,729.00000	6,663,000	56.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	52.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,729.00000	5,663,000	52.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,729.00000	4,663,000	48.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	44.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,729.00000	3,663,000	44.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,179.00000	2,113,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	55.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,479.00000	6,413,000	55.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,479.00000	5,413,000	51.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,479.00000	4,413,000	47.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,479.00000	3,413,000	43.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,979.00000	1,913,000	36.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	55.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,279.00000	6,213,000	55.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		81.00000	103,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		160.00000	116,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		923.00000	988,000	26.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2.00000	1,000	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,921.00000	1,987,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	54.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,129.00000	6,063,000	54.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	50.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,129.00000	5,063,000	50.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.86	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,129.00000	3,063,000	41.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		66.00000	84,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		195.00000	147,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		874.00000	938,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3.00000	1,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	50.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,229.00000	5,163,000	50.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,229.00000	4,163,000	46.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,229.00000	3,163,000	42.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,229.00000	2,163,000	38.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,230.00000	1,164,000	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		44.00000	56,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		273.00000	219,000	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		775.00000	839,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		4.00000	2,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,771.00000	1,837,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	31.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,629.00000	8,563,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	58.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,129.00000	7,063,000	58.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	52.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,629.00000	5,563,000	52.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,129.00000	4,063,000	45.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,629.00000	2,563,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	2,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,130.00000	1,065,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		393.00000	452,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		22.00000	15,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,871.00000	1,937,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,371.00000	3,437,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,729.00000	2,663,000	40.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	61.45	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	20.15	Put		8,879.00000	8,813,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	58.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,379.00000	7,313,000	58.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	53.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,879.00000	5,813,000	53.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,379.00000	4,313,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,879.00000	2,813,000	40.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,380.00000	1,314,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		187.00000	236,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		66.00000	49,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,621.00000	1,687,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,121.00000	3,187,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,329.00000	9,263,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	60.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,829.00000	7,763,000	60.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	55.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,329.00000	6,263,000	55.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,829.00000	4,763,000	48.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,329.00000	3,263,000	42.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,829.00000	1,763,000	35.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		29.00000	36,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		358.00000	299,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,172.00000	1,238,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,671.00000	2,737,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	57.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,029.00000	6,963,000	57.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	54.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,029.00000	5,963,000	54.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,029.00000	4,963,000	49.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	45.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,029.00000	3,963,000	45.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,029.00000	2,963,000	41.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,529.00000	2,463,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,029.00000	1,963,000	37.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	1,000	32.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,529.00000	1,464,000	32.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,031.00000	965,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,829.00000	2,763,000	40.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	57.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,079.00000	7,013,000	57.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	54.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,079.00000	6,013,000	54.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	50.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,079.00000	5,013,000	50.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	45.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,079.00000	4,013,000	45.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	39.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,579.00000	2,513,000	39.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	37.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,079.00000	2,013,000	37.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,579.00000	1,513,000	32.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,081.00000	1,015,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,679.00000	2,613,000	40.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	54.89	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,229.00000	6,163,000	54.89	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	13.40	Call		0.00000	0,000	37.86	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,129.00000	2,063,000	37.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,079.00000	3,013,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,529.00000	9,463,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	59.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,529.00000	7,463,000	59.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	51.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,529.00000	5,463,000	51.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,529.00000	3,463,000	43.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,471.00000	2,537,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	28.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,429.00000	9,363,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	59.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,429.00000	7,363,000	59.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	51.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,429.00000	5,363,000	51.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,429.00000	3,363,000	43.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,571.00000	2,637,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	61.45	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	20.75	Put		9,479.00000	9,413,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	59.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,479.00000	7,413,000	59.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,521.00000	2,587,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,729.00000	9,663,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	60.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,729.00000	7,663,000	60.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,271.00000	2,337,000	30.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	30.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,829.00000	9,763,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	53.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,829.00000	5,763,000	53.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	44.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,829.00000	3,763,000	44.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,171.00000	2,237,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,779.00000	9,713,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	60.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,779.00000	7,713,000	60.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,221.00000	2,287,000	30.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	30.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,879.00000	9,813,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	60.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,879.00000	7,813,000	60.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	44.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,879.00000	3,813,000	44.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,121.00000	2,187,000	31.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,029.00000	9,963,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	61.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,029.00000	7,963,000	61.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,971.00000	2,037,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,079.00000	10,013,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,079.00000	8,013,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,979.00000	9,913,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	61.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,979.00000	7,913,000	61.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,021.00000	2,087,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	61.45	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	20.55	Put		9,279.00000	9,213,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,279.00000	3,213,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,721.00000	2,787,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,071.00000	2,137,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,071.00000	3,137,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,221.00000	3,287,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,021.00000	3,087,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,579.00000	9,513,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	59.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,579.00000	7,513,000	59.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	52.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,579.00000	5,513,000	52.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,579.00000	3,513,000	43.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,421.00000	2,487,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,379.00000	9,313,000	61.45	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	14.65	Call		0.00000	0,000	42.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,379.00000	3,313,000	42.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,621.00000	2,687,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,921.00000	2,987,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,129.00000	9,063,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,871.00000	2,937,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,629.00000	9,563,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	59.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,629.00000	7,563,000	59.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,629.00000	3,563,000	43.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,371.00000	2,437,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,229.00000	10,163,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,229.00000	8,163,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,679.00000	9,613,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	60.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,679.00000	7,613,000	60.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	52.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,679.00000	5,613,000	52.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	44.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,679.00000	3,613,000	44.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,321.00000	2,387,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,929.00000	9,863,000	61.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	60.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,929.00000	7,863,000	60.92	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.51370	11.44430		18.36	15,198,084.00	1,320	4,274.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		114.00000	136,000	22.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,470.00000	1,422,000	22.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		124.00000	148,000	21.95	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,380.00000	1,334,000	21.95	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		119.00000	142,000	22.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,425.00000	1,378,000	22.10	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.68140	11.60890		18.44	350,442.00	30	773.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		486.00000	536,000	18.90	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		777.00000	755,000	18.90	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		743.00000	722,000	18.79	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		502.00000	553,000	18.79	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08520	0.08420		27.13	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	0.08	Call		437.00000	526,000	27.13	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		17.00000	6,000	27.13	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		16.00000	11,000	27.61	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		596.00000	491,000	27.61	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,420.00000	1,520,000	39.66	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	39.66	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08560		24.63	10,404.00	120	60.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		545.00000	594,000	21.35	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		275.00000	214,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.32850	9.32720		18.97	3,171,690.00	340	22,510.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	43.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,773.00000	2,772,000	43.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	42.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,573.00000	2,572,000	42.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,673.00000	2,672,000	43.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,973.00000	9,972,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,973.00000	7,972,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	59.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,973.00000	5,972,000	59.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	49.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,973.00000	3,972,000	49.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	39.86	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,973.00000	1,972,000	39.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2.00000	1,000	29.42	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		975.00000	973,000	29.42	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		115.00000	113,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		88.00000	85,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,028.00000	1,029,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,027.00000	2,029,000	25.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	25.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,273.00000	10,272,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,273.00000	8,272,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	59.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,273.00000	6,272,000	59.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,273.00000	4,272,000	51.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	41.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,273.00000	2,272,000	41.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	0,000	32.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,274.00000	1,272,000	32.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		30.00000	27,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		303.00000	299,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		729.00000	730,000	26.50	0.00	0	0.00

Contract Details				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	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,727.00000	1,729,000	26.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	26.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,373.00000	10,372,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,373.00000	8,372,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	60.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,373.00000	6,372,000	60.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,373.00000	4,372,000	51.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	41.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,373.00000	2,372,000	41.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,373.00000	1,372,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		19.00000	16,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		392.00000	388,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		631.00000	631,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,627.00000	1,629,000	27.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	27.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,023.00000	10,022,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,023.00000	8,022,000	62.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	59.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,023.00000	6,022,000	59.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	50.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,023.00000	4,022,000	50.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	40.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,023.00000	2,022,000	40.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	1,000	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,024.00000	1,023,000	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		93.00000	90,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		116.00000	112,000	19.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		978.00000	979,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,977.00000	1,979,000	25.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	25.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,073.00000	10,072,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,073.00000	8,072,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	59.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,073.00000	6,072,000	59.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	50.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,073.00000	4,072,000	50.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	40.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,073.00000	2,072,000	40.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	1,000	30.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,074.00000	1,073,000	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		75.00000	72,000	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		148.00000	144,000	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		928.00000	929,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,927.00000	1,929,000	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,223.00000	10,222,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,223.00000	8,222,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	59.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,223.00000	6,222,000	59.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	50.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,223.00000	4,222,000	50.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	41.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,223.00000	2,222,000	41.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,224.00000	1,222,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		38.00000	35,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		261.00000	257,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		779.00000	780,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,777.00000	1,779,000	26.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	26.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,123.00000	10,122,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,123.00000	8,122,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	59.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,123.00000	6,122,000	59.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	50.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,123.00000	4,122,000	50.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	40.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,123.00000	2,122,000	40.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	1,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,124.00000	1,123,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		60.00000	57,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		183.00000	179,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		878.00000	879,000	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,877.00000	1,879,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,173.00000	10,172,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,173.00000	8,172,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	59.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,173.00000	6,172,000	59.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	50.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,173.00000	4,172,000	50.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	40.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,173.00000	2,172,000	40.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	0,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,174.00000	1,172,000	31.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		48.00000	44,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		221.00000	216,000	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		829.00000	829,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	1,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,827.00000	1,829,000	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,523.00000	10,522,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,523.00000	8,522,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	60.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,523.00000	6,522,000	60.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,523.00000	4,522,000	52.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	42.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,523.00000	2,522,000	42.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.16	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,523.00000	1,522,000	35.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		10.00000	8,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		533.00000	530,000	24.72	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	8.85	Call		486.00000	486,000	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	8,000	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,477.00000	1,479,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,473.00000	10,472,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,473.00000	8,472,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	60.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,473.00000	6,472,000	60.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	52.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,473.00000	4,472,000	52.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,473.00000	2,472,000	42.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,473.00000	1,472,000	34.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		12.00000	10,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		485.00000	482,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		534.00000	534,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	6,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,527.00000	1,529,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,573.00000	10,572,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	62.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,573.00000	8,572,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	60.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,573.00000	6,572,000	60.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,573.00000	4,572,000	52.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,573.00000	1,572,000	35.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		8.00000	6,000	25.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		581.00000	578,000	25.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		439.00000	438,000	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		12.00000	10,000	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,427.00000	1,429,000	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,623.00000	10,622,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,623.00000	8,622,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	60.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,623.00000	6,622,000	60.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,623.00000	4,622,000	52.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,623.00000	2,622,000	43.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,623.00000	1,622,000	36.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		6.00000	5,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		629.00000	627,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		392.00000	391,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		15.00000	13,000	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,377.00000	1,379,000	28.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	28.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,423.00000	10,422,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,423.00000	8,422,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	60.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,423.00000	6,422,000	60.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,423.00000	4,422,000	51.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,423.00000	2,422,000	42.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,423.00000	1,422,000	34.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		15.00000	13,000	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		438.00000	435,000	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		582.00000	582,000	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	4,000	24.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,577.00000	1,579,000	27.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	27.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	62.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,673.00000	10,672,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,673.00000	8,672,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	60.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,673.00000	6,672,000	60.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	53.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,673.00000	4,672,000	53.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,673.00000	1,672,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		5.00000	4,000	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		678.00000	676,000	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		347.00000	345,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	17,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,327.00000	1,329,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,823.00000	10,822,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,823.00000	8,822,000	62.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	60.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,823.00000	6,822,000	60.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	53.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,823.00000	4,822,000	53.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,823.00000	2,822,000	44.08	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	11.15	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,823.00000	1,822,000	38.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		3.00000	2,000	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		826.00000	824,000	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		220.00000	218,000	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		43.00000	40,000	20.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,177.00000	1,179,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	29.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.48150	9.47730		16.98	644,742.00	68	11,524.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		31.00000	32,000	25.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,219.00000	2,215,000	25.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		136.00000	141,000	19.79	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		859.00000	860,000	19.79	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,121.00000	1,121,000	20.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		98.00000	102,000	20.99	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		694.00000	697,000	18.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		171.00000	178,000	18.99	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		539.00000	544,000	18.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		216.00000	225,000	18.19	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		411.00000	425,000	16.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		234.00000	244,000	16.80	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.62690	9.62100		16.95	0.00	0	2,230.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,579.00000	10,573,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.85	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	13/12/2010	Foreign Exchange Future	18.20	Put		8,580.00000	8,574,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		6.00000	6,000	29.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,585.00000	6,579,000	29.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		26.00000	26,000	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,605.00000	4,599,000	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		78.00000	80,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,657.00000	2,653,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		143.00000	147,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,722.00000	1,720,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		287.00000	296,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		866.00000	869,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		676.00000	689,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		255.00000	262,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,462.00000	1,469,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		41.00000	42,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		85.00000	87,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,514.00000	2,510,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,629.00000	10,623,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,630.00000	8,624,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		6.00000	6,000	29.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,635.00000	6,629,000	29.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		25.00000	25,000	28.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,654.00000	4,648,000	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		76.00000	77,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,705.00000	2,700,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		139.00000	143,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,768.00000	1,766,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		276.00000	285,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		905.00000	908,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		647.00000	660,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		276.00000	283,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,415.00000	1,423,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		44.00000	46,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,329.00000	11,323,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,329.00000	9,323,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	3,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,332.00000	7,326,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		16.00000	16,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,345.00000	5,339,000	29.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		52.00000	53,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,381.00000	3,376,000	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		91.00000	93,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,420.00000	2,416,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		167.00000	173,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,496.00000	1,496,000	21.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		350.00000	361,000	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		679.00000	684,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		837.00000	850,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		166.00000	173,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,229.00000	11,223,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,229.00000	9,223,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	29.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,232.00000	7,226,000	29.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		17.00000	17,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,246.00000	5,240,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		55.00000	55,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,284.00000	3,278,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		97.00000	99,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,326.00000	2,322,000	23.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		179.00000	185,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,408.00000	1,408,000	20.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		380.00000	392,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		609.00000	615,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		908.00000	920,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		137.00000	143,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,379.00000	10,373,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,380.00000	8,374,000	28.85	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	13/12/2010	Foreign Exchange Future	16.00	Call		7.00000	7,000	29.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,386.00000	6,380,000	29.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		29.00000	29,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,408.00000	4,402,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		88.00000	90,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,467.00000	2,463,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		162.00000	167,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,541.00000	1,540,000	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		336.00000	347,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		715.00000	720,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		803.00000	816,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		182.00000	189,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,649.00000	1,656,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		28.00000	29,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,479.00000	10,473,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,480.00000	8,474,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		7.00000	7,000	29.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,486.00000	6,480,000	29.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		27.00000	28,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,506.00000	4,501,000	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		83.00000	85,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,562.00000	2,558,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		152.00000	157,000	21.61	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	11.10	Put		1,631.00000	1,630,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		310.00000	320,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		789.00000	793,000	18.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		738.00000	751,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		217.00000	224,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,555.00000	1,562,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		34.00000	35,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,779.00000	10,773,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,780.00000	8,774,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		5.00000	5,000	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,784.00000	6,778,000	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		23.00000	23,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,802.00000	4,796,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		69.00000	71,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,848.00000	2,844,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		127.00000	130,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,906.00000	1,903,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		246.00000	254,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,025.00000	1,027,000	19.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		564.00000	578,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		343.00000	351,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,278.00000	1,287,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		57.00000	60,000	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,929.00000	10,923,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,930.00000	8,924,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		4.00000	4,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,933.00000	6,927,000	29.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		21.00000	20,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,950.00000	4,943,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		64.00000	65,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,993.00000	2,988,000	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		117.00000	119,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,046.00000	2,042,000	23.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		221.00000	228,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,150.00000	1,151,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		491.00000	504,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		420.00000	427,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,145.00000	1,155,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		74.00000	78,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,229.00000	10,223,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,230.00000	8,224,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		8.00000	8,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,237.00000	6,231,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	33,000	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,261.00000	4,256,000	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,793.00000	1,799,000	17.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		22.00000	22,000	17.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,279.00000	10,273,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,280.00000	8,274,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		8.00000	8,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,287.00000	6,281,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		31.00000	32,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,310.00000	4,305,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		94.00000	96,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,373.00000	2,369,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		173.00000	178,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,452.00000	1,451,000	20.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		365.00000	376,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		644.00000	649,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		872.00000	884,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		151.00000	157,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,745.00000	1,751,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		24.00000	24,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,329.00000	10,323,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,330.00000	8,324,000	28.85	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	13/12/2010	Foreign Exchange Future	15.95	Call		8.00000	8,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,337.00000	6,331,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		30.00000	31,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,359.00000	4,354,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,697.00000	1,703,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		26.00000	26,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		945.00000	947,000	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		266.00000	274,000	19.12	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			344.48300	344.31500			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.68100	316.90200			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			322.96300	322.17100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.36640	6.42340		16.37	0.00	0	7,725.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,177.00000	8,234,000	69.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,177.00000	6,234,000	63.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	58.91	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,177.00000	4,234,000	58.91	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	45.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,177.00000	2,234,000	45.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		18.00000	8,000	19.73	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		195.00000	242,000	19.73	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		823.00000	766,000	27.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		1,823.00000	1,766,000	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		2,823.00000	2,766,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,823.00000	3,766,000	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		8,127.00000	8,184,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	63.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		6,127.00000	6,184,000	63.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	58.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		4,127.00000	4,184,000	58.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	44.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		2,127.00000	2,184,000	44.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		27.00000	12,000	19.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		154.00000	196,000	19.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		873.00000	816,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		1,873.00000	1,816,000	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		2,873.00000	2,816,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		3,873.00000	3,816,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	26.43	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	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		8,077.00000	8,134,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	63.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		6,077.00000	6,134,000	63.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	58.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		4,077.00000	4,134,000	58.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	44.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		2,077.00000	2,134,000	44.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		39.00000	19,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		116.00000	153,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		923.00000	866,000	28.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	28.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		1,923.00000	1,866,000	26.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	26.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		2,923.00000	2,866,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		3,923.00000	3,866,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		9.00000	3,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		286.00000	337,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,427.00000	8,484,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	64.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,427.00000	6,484,000	64.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	59.52	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		4,427.00000	4,484,000	59.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	47.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,427.00000	2,484,000	47.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		3.00000	1,000	23.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		430.00000	485,000	23.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		574.00000	517,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,573.00000	1,516,000	28.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,573.00000	2,516,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,573.00000	3,516,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,327.00000	8,384,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	64.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,327.00000	6,384,000	64.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	59.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,327.00000	4,384,000	59.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,327.00000	2,384,000	46.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		6.00000	2,000	21.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		333.00000	386,000	21.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		674.00000	617,000	25.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	25.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,673.00000	1,616,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,673.00000	2,616,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,673.00000	3,616,000	26.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,477.00000	8,534,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	64.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,477.00000	6,534,000	64.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	59.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,477.00000	4,534,000	59.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	47.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,477.00000	2,534,000	47.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		2.00000	1,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		479.00000	535,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		524.00000	467,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,523.00000	1,466,000	28.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	28.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,523.00000	2,466,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,523.00000	3,466,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	69.37	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		8,377.00000	8,434,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	64.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,377.00000	6,434,000	64.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	59.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,377.00000	4,434,000	59.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	46.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,377.00000	2,434,000	46.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		4.00000	1,000	22.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		381.00000	435,000	22.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		624.00000	567,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,623.00000	1,566,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,623.00000	2,566,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,623.00000	3,566,000	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,227.00000	8,284,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	64.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,227.00000	6,284,000	64.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	59.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,227.00000	4,284,000	59.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,227.00000	2,284,000	45.51	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		13.00000	5,000	20.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		240.00000	289,000	20.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		773.00000	716,000	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,773.00000	1,716,000	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,773.00000	2,716,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,773.00000	3,716,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,727.00000	8,784,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	65.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,727.00000	6,784,000	65.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	60.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,727.00000	4,784,000	60.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	49.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,727.00000	2,784,000	49.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		727.00000	784,000	27.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		280.00000	224,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		7.00000	8,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,273.00000	1,216,000	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,273.00000	2,216,000	25.23	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	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,273.00000	3,216,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,677.00000	8,734,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	65.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,677.00000	6,734,000	65.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	60.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,677.00000	4,734,000	60.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	48.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,677.00000	2,734,000	48.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		1.00000	0,000	26.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		678.00000	734,000	26.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		328.00000	271,000	20.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		5.00000	5,000	20.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,323.00000	1,266,000	29.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	29.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,323.00000	2,266,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,323.00000	3,266,000	25.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	25.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,577.00000	8,634,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	65.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,577.00000	6,634,000	65.22	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	59.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,577.00000	4,634,000	59.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	48.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,577.00000	2,634,000	48.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		1.00000	0,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		578.00000	634,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		425.00000	368,000	21.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	2,000	21.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,423.00000	1,366,000	29.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	29.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,423.00000	2,366,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,423.00000	3,366,000	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,527.00000	8,584,000	69.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	65.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,527.00000	6,584,000	65.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	59.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,527.00000	4,584,000	59.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	47.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,527.00000	2,584,000	47.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		1.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		528.00000	584,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		475.00000	417,000	22.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	1,000	22.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,473.00000	1,416,000	28.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,473.00000	2,416,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,473.00000	3,416,000	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,777.00000	8,834,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	65.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,777.00000	6,834,000	65.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	60.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,777.00000	4,834,000	60.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	49.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,777.00000	2,834,000	49.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		0.00000	0,000	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		777.00000	834,000	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		234.00000	179,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		11.00000	13,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,223.00000	1,166,000	30.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	30.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,223.00000	2,166,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,223.00000	3,166,000	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,627.00000	8,684,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	65.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,627.00000	6,684,000	65.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	60.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,627.00000	4,684,000	60.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	48.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,627.00000	2,684,000	48.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		1.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		628.00000	684,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		376.00000	319,000	20.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	20.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,373.00000	1,316,000	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,373.00000	2,316,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,373.00000	3,316,000	25.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	25.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,827.00000	8,884,000	69.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	65.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,827.00000	6,884,000	65.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	60.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,827.00000	4,884,000	60.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	50.02	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		2,827.00000	2,884,000	50.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		827.00000	884,000	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		190.00000	137,000	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		17.00000	21,000	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,173.00000	1,116,000	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	30.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,173.00000	2,116,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,173.00000	3,116,000	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.38	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.39630	6.45200		15.95	313,418.70	49	5,602.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		87.00000	72,000	17.87	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		535.00000	576,000	17.87	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.42260	6.47680		16.44	6,743,730.00	1,050	6,318.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		175.00000	161,000	18.24	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		598.00000	638,000	18.24	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		637.00000	678,000	18.44	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		164.00000	151,000	18.44	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.38990	7.37600		13.56	0.00	0	65.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		104.00000	115,000	14.55	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		28.00000	25,000	14.55	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		70.00000	79,000	14.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		44.00000	39,000	14.05	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		144.00000	155,000	15.04	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		18.00000	15,000	15.04	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.49900	7.48330		12.04	0.00	0	10.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		178.00000	186,000	12.04	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		195.00000	187,000	12.04	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.41500	140.19500			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.75000	142.52600			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			319.02000	318.27400		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		49,235.00000	53,264,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		22,495.00000	19,064,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			324.32400	323.56600			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		54,340.00000	46,760,000		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		54,440.00000	46,860,000		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		54,240.00000	46,660,000		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			380.63400	380.71400			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			6.59500	6.60500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53900	6.52500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.46900	6.47500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.44100	6.45500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.44100	6.45500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.44200	6.44500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.44200	6.44500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.58000	6.57500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.75800	6.78500			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.13300	7.12500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.45900	7.45500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.69700	7.68500			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			309.98600	309.01800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.14000	314.15500			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.13800	8.16000		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,851.00000	2,930,000	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		143.00000	119,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,903.00000	1,964,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		333.00000	291,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,887.00000	3,979,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		54.00000	44,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		695.00000	631,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,113.00000	1,152,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		3,183.00000	3,081,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		59.00000	60,000	3.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.22900	8.25200		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,032.00000	2,083,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		939.00000	888,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,177.00000	2,231,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		865.00000	817,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,892.00000	1,941,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,018.00000	965,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,639.00000	3,545,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		246.00000	254,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.29400	8.31900		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		885.00000	912,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,665.00000	2,587,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		965.00000	994,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,531.00000	2,455,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		809.00000	834,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,804.00000	2,723,000	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			9.04600	9.09800		10.00	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,718.00000	2,979,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,338.00000	1,120,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		690.00000	780,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,949.00000	3,561,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,065.00000	6,467,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		320.00000	243,000	11.09	69,984.00	288	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,971.00000	8,410,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		140.00000	101,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		0.00000	1,672,000	10.27	80,256.00	48	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	2,098,000	10.27	100,704.00	48	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		0.00000	5,498,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		0.00000	288,000	9.76	82,944.00	288	144.00
R186	On	04/11/2010	Bond Future			9.11300	9.16700		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,737.00000	3,979,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,992.00000	2,745,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,985.00000	4,237,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,795.00000	2,558,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,492.00000	3,724,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,195.00000	2,938,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,537.00000	5,186,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,678.00000	1,816,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.16500	9.22000		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,136.00000	3,333,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Put		5,119.00000	4,825,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,347.00000	3,552,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,875.00000	4,589,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,935.00000	3,122,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,376.00000	5,072,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.06900	8.09100		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,292.00000	3,367,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		23.00000	17,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.15900	8.18300		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,774.00000	1,819,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		679.00000	640,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,893.00000	1,939,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		626.00000	589,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,660.00000	1,702,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		737.00000	695,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.22000	8.24500		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		899.00000	925,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,709.00000	1,652,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		973.00000	1,001,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,617.00000	1,562,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		828.00000	852,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,804.00000	1,746,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.77200	8.79300		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,585.00000	2,655,000	6.51	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	05/08/2010	Bond Future	9.25	Put		287.00000	250,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.86600	8.88900		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,787.00000	2,847,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,022.00000	968,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,954.00000	3,017,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		947.00000	896,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,625.00000	2,682,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,102.00000	1,045,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.94300	8.96700		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,118.00000	1,146,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,389.00000	3,302,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,211.00000	1,241,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,236.00000	3,151,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,031.00000	1,057,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,549.00000	3,460,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.81700	8.84900		7.00	1,926,708.60	20	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,618.00000	2,740,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		391.00000	333,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		764.00000	810,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,609.00000	1,474,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.90100	8.93400		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,893.00000	2,995,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,177.00000	1,098,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,074.00000	3,180,000	7.69	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	04/11/2010	Bond Future	9.30	Put		1,091.00000	1,015,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,722.00000	2,819,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,275.00000	1,191,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.96600	9.00100		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,190.00000	1,240,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,922.00000	3,784,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,290.00000	1,343,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,745.00000	3,610,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,096.00000	1,143,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,106.00000	3,965,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.02000	8.04300		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,760.00000	2,823,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		17.00000	13,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.12100	8.14600		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,450.00000	1,488,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		491.00000	461,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,545.00000	1,585,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		451.00000	423,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,358.00000	1,394,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		534.00000	501,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.19100	8.21800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		732.00000	755,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,286.00000	1,241,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		788.00000	812,000	3.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Put		1,215.00000	1,170,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		678.00000	700,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,360.00000	1,313,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.86400	8.88500		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,709.00000	3,804,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		191.00000	163,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,539.00000	2,612,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		429.00000	379,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,938.00000	3,816,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		109.00000	110,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.93900	8.96200		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,963.00000	3,029,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,328.00000	1,262,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,148.00000	3,217,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,233.00000	1,170,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,783.00000	2,846,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,429.00000	1,360,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.99800	9.02100		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,743.00000	1,782,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,284.00000	3,193,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,870.00000	1,912,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,124.00000	3,036,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,621.00000	1,658,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,449.00000	3,357,000	8.20	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	05/08/2010	Bond Future			8.96100	8.98200		8.25	19,069,802.88	218	10,666.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,352.00000	3,441,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		280.00000	241,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.03600	9.05800		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,751.00000	2,809,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,617.00000	1,543,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,932.00000	2,993,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,506.00000	1,435,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,575.00000	2,631,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,734.00000	1,659,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.09400	9.11700		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,638.00000	1,675,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,822.00000	3,724,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,762.00000	1,801,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,644.00000	3,549,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,520.00000	1,554,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		4,007.00000	3,907,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.96500	9.01600		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		758.00000	851,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,847.00000	2,547,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.01500	9.06800		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,507.00000	2,683,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,027.00000	2,798,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,698.00000	2,882,000	14.69	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	04/11/2010	Bond Future	9.05	Put		2,835.00000	2,614,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,324.00000	2,490,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,230.00000	2,991,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.05300	9.10700		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,014.00000	3,195,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,828.00000	3,600,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,204.00000	3,393,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,636.00000	3,416,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,830.00000	3,004,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,030.00000	3,795,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			315.17700	314.43400			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			320.41700	319.66200			0.00	0	0.00
Total for Derivatives :									167,630,978.58	18,019	798,532.00	

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.13000	7.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.08000	8.08000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.00000	9.00500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.00500	8.00500			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	15/09/2017	Spot Bond			8.71000	8.70500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.76000	8.76000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.94500	7.94500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.81000	8.81000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.91000	8.91000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.93000	8.93500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										167,630,978.58	18,019	798,532.00