



Daily MTM Report

Daily summary for: 09/06/2010

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			7.73900	7.77570		18.98	91,962,537.00	11,883	190,126.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		1.00000	0,000	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		625.00000	661,000	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,374.00000	8,411,000	72.89	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	66.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,374.00000	6,411,000	66.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,626.00000	3,589,000	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,424.00000	8,461,000	72.89	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	66.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,424.00000	6,461,000	66.31	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,576.00000	3,539,000	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	72.89	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	16.30	Put		8,524.00000	8,561,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,824.00000	8,861,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,024.00000	9,061,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	68.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,024.00000	7,061,000	68.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	53.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,024.00000	3,061,000	53.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,974.00000	9,011,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	68.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,974.00000	7,011,000	68.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	52.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,974.00000	3,011,000	52.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,026.00000	1,989,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	17.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,026.00000	2,989,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,924.00000	8,961,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	68.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,924.00000	6,961,000	68.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,724.00000	8,761,000	72.89	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	16.55	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,774.00000	8,811,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,674.00000	8,711,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	67.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,674.00000	6,711,000	67.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		330.00000	293,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	4,000	20.22	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,326.00000	1,289,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,326.00000	2,289,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,326.00000	3,289,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,574.00000	8,611,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	66.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,574.00000	6,611,000	66.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,426.00000	1,389,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,426.00000	2,389,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,426.00000	3,389,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	72.89	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	16.25	Put		8,474.00000	8,511,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		526.00000	489,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,526.00000	1,489,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,526.00000	3,489,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	66.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,524.00000	6,561,000	66.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	62.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,024.00000	5,061,000	62.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2.00000	1,000	26.13	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		526.00000	562,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		476.00000	440,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	20.84	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,476.00000	1,439,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,476.00000	2,439,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,476.00000	3,439,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		675.00000	711,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		974.00000	1,011,000	31.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	68.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,824.00000	6,861,000	68.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	67.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,774.00000	6,811,000	67.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	58.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,774.00000	3,811,000	58.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	67.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,724.00000	6,761,000	67.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		924.00000	961,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,076.00000	1,039,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,076.00000	2,039,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,076.00000	3,039,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		725.00000	761,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		283.00000	246,000	20.01	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		7.00000	7,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,276.00000	2,239,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,276.00000	3,239,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	63.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,274.00000	5,311,000	63.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	61.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,274.00000	4,311,000	61.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	55.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,274.00000	3,311,000	55.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		774.00000	811,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		237.00000	202,000	19.81	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		11.00000	13,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,226.00000	1,189,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,226.00000	2,189,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,226.00000	3,189,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	63.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,324.00000	5,361,000	63.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	61.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,324.00000	4,361,000	61.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,324.00000	3,361,000	55.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		824.00000	861,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,176.00000	1,139,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,176.00000	2,139,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,176.00000	3,139,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	63.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,374.00000	5,411,000	63.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	55.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,374.00000	3,411,000	55.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		874.00000	911,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,126.00000	1,089,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,126.00000	2,089,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,126.00000	3,089,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	63.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,524.00000	5,561,000	63.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	61.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,524.00000	4,561,000	61.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	56.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,524.00000	3,561,000	56.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,024.00000	1,061,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		65.00000	45,000	19.63	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		89.00000	106,000	19.63	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		976.00000	939,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,976.00000	1,939,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,976.00000	2,939,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		48.00000	31,000	20.28	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		122.00000	142,000	20.28	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		926.00000	889,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,926.00000	1,889,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,926.00000	2,889,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	63.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,624.00000	5,661,000	63.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	57.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,624.00000	3,661,000	57.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,124.00000	1,161,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		34.00000	21,000	20.93	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		158.00000	182,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		876.00000	839,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.50	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	5.90	Call		1,876.00000	1,839,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,876.00000	2,839,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	63.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,724.00000	5,761,000	63.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	58.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,724.00000	3,761,000	58.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	64.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,924.00000	5,961,000	64.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	62.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,924.00000	4,961,000	62.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	60.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,924.00000	3,961,000	60.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	52.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,924.00000	2,961,000	52.33	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		5,874.00000	5,911,000	64.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	62.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,874.00000	4,911,000	62.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	59.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,874.00000	3,911,000	59.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		626.00000	589,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,626.00000	1,589,000	19.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,626.00000	2,589,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	64.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,824.00000	5,861,000	64.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	59.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,824.00000	3,861,000	59.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,824.00000	2,861,000	51.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,324.00000	1,361,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		9.00000	4,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		333.00000	365,000	23.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		676.00000	639,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.67	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,676.00000	1,639,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,676.00000	2,639,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	63.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,674.00000	5,711,000	63.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	58.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,674.00000	3,711,000	58.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		24.00000	15,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		198.00000	226,000	21.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		826.00000	789,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,826.00000	1,789,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,826.00000	2,789,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	63.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,574.00000	5,611,000	63.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	61.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,574.00000	4,611,000	61.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	57.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,574.00000	3,611,000	57.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,174.00000	1,211,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,074.00000	1,111,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	62.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,224.00000	5,261,000	62.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	60.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,224.00000	4,261,000	60.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,224.00000	1,261,000	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		776.00000	739,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,776.00000	1,739,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,424.00000	5,461,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	56.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,424.00000	3,461,000	56.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	37.83	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,424.00000	1,461,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		576.00000	539,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.26	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,576.00000	1,539,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,576.00000	2,539,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	60.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,074.00000	4,111,000	60.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,474.00000	1,511,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,274.00000	1,311,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		427.00000	390,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	71.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,724.00000	7,761,000	71.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	65.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,224.00000	6,261,000	65.46	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	12.50	Call		0.00000	0,000	61.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,724.00000	4,761,000	61.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	54.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,224.00000	3,261,000	54.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,276.00000	1,239,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,776.00000	2,739,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,276.00000	4,239,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	72.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,974.00000	8,011,000	72.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	66.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,474.00000	6,511,000	66.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	56.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,474.00000	3,511,000	56.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		477.00000	512,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,026.00000	989,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,526.00000	2,489,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,026.00000	3,989,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	39.13	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	9.30	Put		1,524.00000	1,561,000	39.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		194.00000	161,000	19.60	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		18.00000	22,000	19.60	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	61.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,474.00000	4,511,000	61.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	60.75	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,124.00000	4,161,000	60.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	37.18	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,374.00000	1,411,000	37.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,574.00000	1,611,000	39.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		155.00000	123,000	19.39	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		29.00000	34,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	61.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,424.00000	4,461,000	61.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	43.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,824.00000	1,861,000	43.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,724.00000	1,761,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		119.00000	90,000	19.19	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		43.00000	51,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,874.00000	1,911,000	43.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	42.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,774.00000	1,811,000	42.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	41.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,674.00000	1,711,000	41.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		88.00000	63,000	18.98	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		62.00000	74,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	62.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,774.00000	4,811,000	62.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		6.00000	3,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		380.00000	414,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	62.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,974.00000	5,011,000	62.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	51.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,874.00000	2,911,000	51.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	51.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,774.00000	2,811,000	51.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	50.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,674.00000	2,711,000	50.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1.00000	1,000	26.78	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		575.00000	612,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	62.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,824.00000	4,861,000	62.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,724.00000	2,761,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	50.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,624.00000	2,661,000	50.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4.00000	2,000	24.83	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		428.00000	463,000	24.83	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	61.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,674.00000	4,711,000	61.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,574.00000	2,611,000	49.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	48.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,474.00000	2,511,000	48.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	48.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,374.00000	2,411,000	48.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,274.00000	2,311,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	46.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,174.00000	2,211,000	46.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,074.00000	2,111,000	45.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,974.00000	2,011,000	44.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		12.00000	7,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		286.00000	318,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	61.24	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,374.00000	4,411,000	61.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	40.43	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,624.00000	1,661,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	61.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,624.00000	4,661,000	61.74	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	10.30	Call		0.00000	0,000	49.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,524.00000	2,561,000	49.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	48.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,424.00000	2,461,000	48.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	47.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,324.00000	2,361,000	47.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	46.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,124.00000	2,161,000	46.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,024.00000	2,061,000	45.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	44.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,924.00000	1,961,000	44.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		17.00000	10,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		241.00000	271,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,224.00000	2,261,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	72.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,924.00000	7,961,000	72.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,076.00000	4,039,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	64.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,974.00000	6,011,000	64.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	60.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,974.00000	4,011,000	60.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	72.89	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	15.80	Put		8,024.00000	8,061,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	64.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,024.00000	6,061,000	64.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	60.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,024.00000	4,061,000	60.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,976.00000	3,939,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,174.00000	8,211,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	65.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,174.00000	6,211,000	65.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	60.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,174.00000	4,211,000	60.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,826.00000	3,789,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,074.00000	8,111,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	64.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,074.00000	6,111,000	64.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,926.00000	3,889,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,724.00000	9,761,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,124.00000	8,161,000	72.89	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	13.90	Call		0.00000	0,000	65.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,124.00000	6,161,000	65.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,876.00000	3,839,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,224.00000	8,261,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,776.00000	3,739,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,274.00000	8,311,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	65.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,274.00000	6,311,000	65.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		726.00000	689,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.88	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,726.00000	1,689,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,726.00000	2,689,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,726.00000	3,689,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	72.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,824.00000	7,861,000	72.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,176.00000	4,139,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	72.46	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	15.65	Put		7,874.00000	7,911,000	72.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,126.00000	4,089,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,324.00000	8,361,000	72.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	65.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,324.00000	6,361,000	65.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,676.00000	3,639,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		378.00000	341,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	2,000	20.43	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.85720	7.89480		19.12	255,264,713.60	32,488	65,353.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,955.00000	7,993,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,955.00000	5,993,000	33.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	4,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,956.00000	3,997,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		36.00000	36,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,991.00000	2,029,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,062.00000	1,025,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		17.00000	18,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,047.00000	2,009,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,045.00000	3,007,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,045.00000	4,007,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,905.00000	7,943,000	38.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,905.00000	5,943,000	33.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	4,000	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,906.00000	3,947,000	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		37.00000	38,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,942.00000	1,981,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		361.00000	334,000	19.04	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		266.00000	277,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,110.00000	1,073,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		15.00000	16,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,097.00000	2,059,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,095.00000	3,057,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,095.00000	4,057,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		337.00000	311,000	19.12	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		292.00000	304,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,005.00000	8,043,000	38.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,005.00000	6,043,000	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	3,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,006.00000	4,046,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		34.00000	34,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,039.00000	2,077,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		314.00000	291,000	19.37	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		319.00000	334,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,014.00000	979,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		19.00000	22,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,997.00000	1,959,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,995.00000	2,957,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,995.00000	3,957,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,055.00000	8,093,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,055.00000	6,093,000	33.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	3,000	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,056.00000	4,096,000	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		32.00000	32,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,087.00000	2,125,000	29.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		294.00000	273,000	19.61	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	13/09/2010	Foreign Exchange Future	7.95	Put		349.00000	366,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		968.00000	934,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		23.00000	27,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,947.00000	1,910,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,945.00000	2,907,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,945.00000	3,907,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,155.00000	8,193,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,155.00000	6,193,000	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	3,000	32.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,156.00000	4,196,000	32.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		27.00000	28,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,182.00000	2,221,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		259.00000	240,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		414.00000	433,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		880.00000	846,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		35.00000	39,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,848.00000	1,810,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,845.00000	2,808,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,845.00000	3,807,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,205.00000	8,243,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,205.00000	6,243,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	3,000	32.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,206.00000	4,246,000	32.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		25.00000	27,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,230.00000	2,270,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		243.00000	225,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		448.00000	468,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		837.00000	803,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		42.00000	46,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,798.00000	1,761,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,795.00000	2,758,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,795.00000	3,757,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,255.00000	8,293,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,255.00000	6,293,000	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	2,000	32.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,256.00000	4,295,000	32.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		23.00000	25,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,278.00000	2,318,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		228.00000	211,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		483.00000	504,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		795.00000	762,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		50.00000	55,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,749.00000	1,711,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,745.00000	2,708,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,745.00000	3,707,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,405.00000	8,443,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,405.00000	6,443,000	34.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	2,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,406.00000	4,445,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		18.00000	21,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,423.00000	2,464,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		675.00000	644,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		80.00000	87,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,600.00000	1,562,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,595.00000	2,558,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,595.00000	3,557,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,355.00000	8,393,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,355.00000	6,393,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	2,000	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,356.00000	4,395,000	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		20.00000	22,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,375.00000	2,415,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		200.00000	185,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		555.00000	578,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		714.00000	682,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		69.00000	75,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,649.00000	1,612,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	5,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,645.00000	2,608,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,645.00000	3,607,000	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,505.00000	8,543,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,505.00000	6,543,000	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	2,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,506.00000	4,545,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		16.00000	18,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,521.00000	2,561,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		166.00000	154,000	21.82	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		671.00000	697,000	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		602.00000	571,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		107.00000	114,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,501.00000	1,464,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	7,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,495.00000	2,458,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,495.00000	3,457,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		188.00000	174,000	21.33	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		593.00000	617,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,805.00000	7,843,000	38.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,805.00000	5,843,000	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	4,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,807.00000	3,847,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		41.00000	41,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,846.00000	1,884,000	28.19	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	7.70	Call		413.00000	385,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		218.00000	228,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,207.00000	1,170,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	13,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,196.00000	2,159,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,195.00000	3,157,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,195.00000	4,157,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,855.00000	7,893,000	38.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,855.00000	5,893,000	33.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		2.00000	4,000	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,857.00000	3,897,000	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		39.00000	39,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,894.00000	1,932,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		386.00000	359,000	18.95	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		241.00000	252,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,159.00000	1,121,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	14,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,146.00000	2,109,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,145.00000	3,107,000	30.05	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	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,145.00000	4,107,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,105.00000	8,143,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,105.00000	6,143,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	3,000	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,106.00000	4,146,000	32.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		29.00000	30,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,134.00000	2,173,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		276.00000	256,000	19.86	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		381.00000	399,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		924.00000	890,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		29.00000	33,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,898.00000	1,860,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,895.00000	2,857,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,895.00000	3,857,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,305.00000	8,343,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,305.00000	6,343,000	34.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	2,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,306.00000	4,345,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		22.00000	23,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,327.00000	2,366,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		214.00000	198,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		519.00000	541,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		754.00000	721,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		59.00000	64,000	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,699.00000	1,661,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,695.00000	2,658,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,695.00000	3,657,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,455.00000	8,493,000	38.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,455.00000	6,493,000	34.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	2,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,456.00000	4,495,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		17.00000	20,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,472.00000	2,513,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		177.00000	164,000	21.57	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		632.00000	657,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		638.00000	607,000	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		93.00000	100,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,551.00000	1,513,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,545.00000	2,508,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,545.00000	3,507,000	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		60.00000	58,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,465.00000	1,501,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		69.00000	67,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,324.00000	1,360,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		793.00000	821,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		138.00000	128,000	22.55	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		920.00000	951,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		115.00000	108,000	23.29	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		73.00000	70,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,278.00000	1,313,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		82.00000	78,000	24.76	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,187.00000	1,221,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		130.00000	121,000	22.80	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		835.00000	864,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		176.00000	185,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		471.00000	442,000	18.70	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		441.00000	413,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		196.00000	206,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		751.00000	779,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		146.00000	136,000	22.31	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.97030	8.00840		19.13	4,598,863.10	577	9,387.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,943.00000	7,981,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		8.00000	10,000	34.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,950.00000	5,990,000	34.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		31.00000	32,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,973.00000	4,012,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		103.00000	101,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,045.00000	2,081,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		470.00000	445,000	19.13	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		412.00000	425,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,118.00000	1,080,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		60.00000	60,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,066.00000	2,028,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,060.00000	3,022,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,059.00000	4,021,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		280.00000	265,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		822.00000	845,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,993.00000	8,031,000	31.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		8.00000	9,000	34.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,000.00000	6,039,000	34.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		31.00000	31,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,023.00000	4,061,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		100.00000	98,000	26.69	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,092.00000	2,128,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,074.00000	1,038,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		66.00000	68,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,016.00000	1,979,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,010.00000	2,972,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,009.00000	3,971,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,043.00000	8,081,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		7.00000	9,000	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,049.00000	6,089,000	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		30.00000	30,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,072.00000	4,110,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		96.00000	95,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,138.00000	2,175,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		429.00000	407,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		471.00000	487,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,033.00000	998,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		75.00000	78,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,967.00000	1,930,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	10,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,960.00000	2,922,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,959.00000	3,921,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	30.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,093.00000	8,131,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	8,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,099.00000	6,138,000	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		29.00000	29,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,121.00000	4,159,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		93.00000	91,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,185.00000	2,221,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		411.00000	389,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		503.00000	519,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		993.00000	959,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		85.00000	89,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,919.00000	1,881,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	11,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,910.00000	2,872,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,909.00000	3,871,000	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	30.30	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	13/12/2010	Foreign Exchange Future	8.00	Call		449.00000	425,000	19.31	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		441.00000	455,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,143.00000	8,181,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		7.00000	8,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,149.00000	6,188,000	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		27.00000	28,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,169.00000	4,208,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		90.00000	88,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,232.00000	2,268,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		393.00000	373,000	19.87	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		535.00000	553,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		955.00000	920,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		97.00000	100,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,870.00000	1,832,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		12.00000	12,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,861.00000	2,822,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,859.00000	3,821,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,193.00000	8,231,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	7,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,198.00000	6,237,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		27.00000	27,000	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	12.20	Put		4,219.00000	4,257,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		87.00000	85,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,279.00000	2,315,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		377.00000	357,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		569.00000	587,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		917.00000	883,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		109.00000	113,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,821.00000	1,783,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		13.00000	13,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,811.00000	2,773,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,809.00000	3,771,000	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,243.00000	8,281,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	7,000	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,248.00000	6,287,000	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		26.00000	27,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,268.00000	4,307,000	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		84.00000	83,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,326.00000	2,363,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		361.00000	342,000	20.24	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		603.00000	622,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		880.00000	846,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		122.00000	126,000	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,773.00000	1,735,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		15.00000	15,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,761.00000	2,723,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,759.00000	3,721,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,443.00000	8,480,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	5,000	33.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,447.00000	6,485,000	33.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		22.00000	23,000	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,464.00000	4,503,000	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		73.00000	73,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,515.00000	2,553,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		304.00000	288,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		746.00000	768,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		742.00000	711,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		184.00000	191,000	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,580.00000	1,542,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		22.00000	22,000	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,562.00000	2,524,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,559.00000	3,521,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	28.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	31.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,393.00000	8,431,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	6,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,397.00000	6,436,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		23.00000	24,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,415.00000	4,454,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		76.00000	75,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,468.00000	2,505,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		317.00000	301,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		709.00000	731,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		775.00000	743,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		167.00000	173,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,628.00000	1,590,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		20.00000	20,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,612.00000	2,574,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,609.00000	3,571,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		268.00000	255,000	21.54	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		860.00000	885,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,493.00000	8,530,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	5,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,497.00000	6,535,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		21.00000	23,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,513.00000	4,553,000	32.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		71.00000	70,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,563.00000	2,600,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		291.00000	277,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		783.00000	807,000	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		711.00000	679,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		203.00000	209,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,533.00000	1,495,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		25.00000	25,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,512.00000	2,474,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,509.00000	3,471,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	27.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		345.00000	327,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		637.00000	657,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,843.00000	7,881,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		9.00000	10,000	33.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,851.00000	5,890,000	33.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		33.00000	34,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,875.00000	3,914,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		109.00000	107,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,951.00000	1,987,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		517.00000	490,000	18.92	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		359.00000	370,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,208.00000	1,169,000	17.32	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	13/12/2010	Foreign Exchange Future	6.85	Put		50.00000	49,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,165.00000	2,127,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,160.00000	3,122,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,159.00000	4,120,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,893.00000	7,931,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		8.00000	10,000	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,900.00000	5,940,000	34.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		32.00000	33,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,924.00000	3,963,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		106.00000	104,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,998.00000	2,034,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		493.00000	467,000	19.02	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		385.00000	397,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,163.00000	1,124,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		55.00000	54,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,115.00000	2,077,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,110.00000	3,072,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,109.00000	4,071,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	31.16	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	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,293.00000	8,331,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	6,000	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,298.00000	6,336,000	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		25.00000	26,000	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,317.00000	4,356,000	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		81.00000	80,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,373.00000	2,410,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		844.00000	811,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		136.00000	141,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,724.00000	1,686,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		16.00000	16,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,711.00000	2,673,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,709.00000	3,671,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,343.00000	8,381,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	6,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,347.00000	6,386,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		24.00000	25,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,366.00000	4,405,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		78.00000	77,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,420.00000	2,457,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		331.00000	314,000	20.61	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	8.35	Put		673.00000	694,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		809.00000	776,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		151.00000	156,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,676.00000	1,638,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		18.00000	18,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,661.00000	2,623,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,659.00000	3,621,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	3,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,045.00000	7,083,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		15.00000	16,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,057.00000	5,096,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		50.00000	51,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,092.00000	3,131,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		188.00000	180,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,230.00000	1,260,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,958.00000	4,920,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,273.00000	1,304,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		181.00000	174,000	23.40	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		136.00000	132,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,628.00000	1,662,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		168.00000	162,000	23.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,360.00000	1,392,000	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		132.00000	128,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,674.00000	1,708,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		541.00000	514,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		333.00000	344,000	18.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.08240	8.11980		19.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		602.00000	577,000	19.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		482.00000	495,000	19.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		580.00000	556,000	19.22	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		510.00000	524,000	19.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		624.00000	598,000	18.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		454.00000	466,000	18.99	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		805.00000	826,000	20.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		425.00000	408,000	20.59	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,517.00000	2,555,000	26.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		137.00000	137,000	26.51	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.19530	8.23500		19.38	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,036.00000	1,003,000	17.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		251.00000	258,000	17.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		1,005.00000	973,000	17.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		270.00000	278,000	17.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,067.00000	1,034,000	17.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		232.00000	239,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.28760	11.17560		16.88	7,844,882.00	695	30,616.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	61.68	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	22.05	Put		10,874.00000	10,762,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,874.00000	8,762,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,174.00000	11,062,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,174.00000	9,062,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,674.00000	10,562,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,674.00000	8,562,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	60.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,674.00000	6,562,000	60.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,674.00000	4,562,000	52.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,524.00000	10,412,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,524.00000	8,412,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	59.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,524.00000	6,412,000	59.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,524.00000	4,412,000	51.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,424.00000	10,312,000	61.68	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	19.60	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,424.00000	8,312,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,424.00000	2,312,000	41.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,424.00000	1,312,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		581.00000	690,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		5.00000	2,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,576.00000	1,688,000	33.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,224.00000	10,112,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,224.00000	8,112,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,274.00000	10,162,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,274.00000	8,162,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.99	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,274.00000	1,162,000	29.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		27.00000	38,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		301.00000	200,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		728.00000	839,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2.00000	1,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,726.00000	1,838,000	34.32	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	9.45	Put		0.00000	0,000	34.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,724.00000	10,612,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	60.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,724.00000	6,612,000	60.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,724.00000	4,612,000	52.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,924.00000	10,812,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,924.00000	8,812,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	60.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,924.00000	6,812,000	60.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,074.00000	10,962,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,074.00000	8,962,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,075.00000	963,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		69.00000	112,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		143.00000	74,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		927.00000	1,038,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		1.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,124.00000	11,012,000	61.68	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	20.30	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,124.00000	9,012,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		55.00000	83,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		179.00000	95,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		877.00000	988,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		1.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,024.00000	10,912,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,024.00000	8,912,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,024.00000	2,912,000	44.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,024.00000	1,912,000	38.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,025.00000	913,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		87.00000	146,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		111.00000	58,000	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		976.00000	1,088,000	30.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	30.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,974.00000	10,862,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	60.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,974.00000	6,862,000	60.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.92	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	16.15	Put		4,974.00000	4,862,000	53.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,824.00000	10,712,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,824.00000	8,712,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,774.00000	10,662,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,774.00000	8,662,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	60.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,774.00000	6,662,000	60.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,774.00000	4,662,000	52.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,624.00000	10,512,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,624.00000	8,512,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	60.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,624.00000	6,512,000	60.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,624.00000	4,512,000	52.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		5.00000	6,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		629.00000	518,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		390.00000	495,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		14.00000	7,000	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,376.00000	1,488,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,574.00000	10,462,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,574.00000	8,462,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,474.00000	10,362,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,474.00000	8,362,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,474.00000	2,362,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		10.00000	13,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		484.00000	375,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		532.00000	641,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		6.00000	3,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,374.00000	10,262,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,374.00000	8,262,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	60.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,874.00000	6,762,000	60.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	58.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,874.00000	5,762,000	58.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,874.00000	4,762,000	53.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,874.00000	3,762,000	48.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,374.00000	2,262,000	40.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,374.00000	1,262,000	31.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		16.00000	22,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		390.00000	284,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		630.00000	739,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		4.00000	1,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,626.00000	1,738,000	33.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	33.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,074.00000	2,962,000	44.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	60.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,424.00000	7,312,000	60.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	56.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,424.00000	5,312,000	56.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,424.00000	4,312,000	51.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		2.00000	1,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		926.00000	813,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		141.00000	222,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		65.00000	34,000	19.51	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	18.50	Call		0.00000	0,000	60.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,324.00000	7,212,000	60.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,824.00000	1,712,000	36.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		2.00000	2,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		826.00000	714,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		215.00000	308,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		39.00000	20,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,176.00000	1,288,000	31.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	31.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	60.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,024.00000	6,912,000	60.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	59.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,024.00000	5,912,000	59.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	54.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,024.00000	4,912,000	54.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	49.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,024.00000	3,912,000	49.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,524.00000	2,412,000	41.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,524.00000	1,412,000	32.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		8.00000	10,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		532.00000	422,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		484.00000	592,000	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		8.00000	4,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,476.00000	1,588,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	33.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		4.00000	5,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		678.00000	567,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		344.00000	447,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		18.00000	9,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,326.00000	1,438,000	32.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	32.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	59.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,474.00000	6,362,000	59.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	56.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,474.00000	5,362,000	56.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,974.00000	1,862,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		975.00000	863,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,026.00000	1,138,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	60.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,374.00000	7,262,000	60.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	55.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,374.00000	5,262,000	55.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	50.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,374.00000	4,262,000	50.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,874.00000	2,762,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,874.00000	1,762,000	36.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		2.00000	2,000	25.43	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		876.00000	764,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		177.00000	264,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		51.00000	26,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,126.00000	1,238,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	60.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,274.00000	7,162,000	60.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	59.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,274.00000	6,162,000	59.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	55.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,274.00000	5,162,000	55.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	50.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,274.00000	4,162,000	50.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,774.00000	1,662,000	35.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		777.00000	665,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		256.00000	353,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		30.00000	15,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,226.00000	1,338,000	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	9.95	Put		0.00000	0,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,724.00000	1,612,000	35.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		3.00000	4,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		727.00000	616,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,276.00000	1,388,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	60.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,074.00000	6,962,000	60.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	59.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,074.00000	5,962,000	59.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	54.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,074.00000	4,962,000	54.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	49.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,074.00000	3,962,000	49.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,574.00000	1,462,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		7.00000	8,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		581.00000	470,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		437.00000	543,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		11.00000	5,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,426.00000	1,538,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,574.00000	2,462,000	41.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	60.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,824.00000	6,712,000	60.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	58.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,824.00000	5,712,000	58.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,824.00000	4,712,000	53.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	48.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,824.00000	3,712,000	48.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	40.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,274.00000	2,162,000	40.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	60.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,574.00000	6,462,000	60.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	56.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,574.00000	5,462,000	56.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,574.00000	4,462,000	51.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,574.00000	3,462,000	46.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,074.00000	1,962,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	59.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,374.00000	6,262,000	59.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		43.00000	64,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		217.00000	126,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		827.00000	938,000	29.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1.00000	0,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,826.00000	1,938,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	59.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,224.00000	6,112,000	59.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	55.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,224.00000	5,112,000	55.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.21	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,224.00000	3,112,000	45.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		34.00000	50,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		258.00000	162,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		778.00000	888,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2.00000	0,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	55.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,324.00000	5,212,000	55.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	50.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,324.00000	4,212,000	50.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,324.00000	3,212,000	45.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,324.00000	2,212,000	40.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,324.00000	1,212,000	30.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		21.00000	29,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		345.00000	241,000	19.16	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	10.50	Call		679.00000	789,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3.00000	1,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,676.00000	1,788,000	34.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	34.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,724.00000	8,612,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	60.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,224.00000	7,112,000	60.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	57.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,724.00000	5,612,000	57.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	50.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,224.00000	4,112,000	50.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,724.00000	2,612,000	42.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,225.00000	1,112,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		300.00000	399,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		24.00000	11,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,776.00000	1,888,000	34.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	34.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,276.00000	3,388,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,824.00000	2,712,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	61.68	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	20.15	Put		8,974.00000	8,862,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	60.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,474.00000	7,362,000	60.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	58.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,974.00000	5,862,000	58.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,474.00000	4,362,000	51.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,974.00000	2,862,000	43.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,474.00000	1,362,000	32.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		109.00000	182,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		83.00000	44,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,526.00000	1,638,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,026.00000	3,138,000	29.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,424.00000	9,312,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	61.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,924.00000	7,812,000	61.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	59.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,424.00000	6,312,000	59.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	53.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,924.00000	4,812,000	53.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,424.00000	3,312,000	46.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,924.00000	1,812,000	37.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		13.00000	17,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		437.00000	329,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,076.00000	1,188,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,576.00000	2,688,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	60.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,124.00000	7,012,000	60.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	59.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,124.00000	6,012,000	59.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	54.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,124.00000	5,012,000	54.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	49.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,124.00000	4,012,000	49.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,124.00000	3,012,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,624.00000	2,512,000	42.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,124.00000	2,012,000	39.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,624.00000	1,512,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,125.00000	1,013,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,924.00000	2,812,000	43.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	60.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,174.00000	7,062,000	60.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	59.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,174.00000	6,062,000	59.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	54.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,174.00000	5,062,000	54.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	49.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,174.00000	4,062,000	49.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,674.00000	2,562,000	42.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,174.00000	2,062,000	39.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,674.00000	1,562,000	34.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,175.00000	1,062,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,774.00000	2,662,000	42.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	59.78	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,324.00000	6,212,000	59.78	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	13.40	Call		0.00000	0,000	40.18	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,224.00000	2,112,000	40.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,174.00000	3,062,000	44.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,624.00000	9,512,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	61.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,624.00000	7,512,000	61.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	57.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,624.00000	5,512,000	57.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,624.00000	3,512,000	47.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,376.00000	2,488,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,524.00000	9,412,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	61.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,524.00000	7,412,000	61.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	56.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,524.00000	5,412,000	56.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,524.00000	3,412,000	46.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,476.00000	2,588,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	61.68	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	20.75	Put		9,574.00000	9,462,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	61.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,574.00000	7,462,000	61.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,426.00000	2,538,000	29.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,824.00000	9,712,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	61.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,824.00000	7,712,000	61.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,176.00000	2,288,000	32.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,924.00000	9,812,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	58.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,924.00000	5,812,000	58.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,924.00000	3,812,000	48.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,076.00000	2,188,000	33.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	33.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,874.00000	9,762,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	61.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,874.00000	7,762,000	61.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,126.00000	2,238,000	32.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,974.00000	9,862,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	61.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,974.00000	7,862,000	61.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	48.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,974.00000	3,862,000	48.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,026.00000	2,138,000	33.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,124.00000	10,012,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,124.00000	8,012,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,876.00000	1,988,000	35.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,174.00000	10,062,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,174.00000	8,062,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,074.00000	9,962,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	61.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,074.00000	7,962,000	61.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,926.00000	2,038,000	34.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	34.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	61.68	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	20.55	Put		9,374.00000	9,262,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,374.00000	3,262,000	45.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,626.00000	2,738,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,976.00000	2,088,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,976.00000	3,088,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,126.00000	3,238,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,926.00000	3,038,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,674.00000	9,562,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	61.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,674.00000	7,562,000	61.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	57.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,674.00000	5,562,000	57.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,674.00000	3,562,000	47.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,326.00000	2,438,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,474.00000	9,362,000	61.68	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	14.65	Call		0.00000	0,000	46.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,474.00000	3,362,000	46.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,526.00000	2,638,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,826.00000	2,938,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,224.00000	9,112,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,776.00000	2,888,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,724.00000	9,612,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	61.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,724.00000	7,612,000	61.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,724.00000	3,612,000	47.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,276.00000	2,388,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,324.00000	10,212,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,324.00000	8,212,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,774.00000	9,662,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	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	18.95	Put		7,774.00000	7,662,000	61.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	57.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,774.00000	5,662,000	57.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,774.00000	3,662,000	47.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,226.00000	2,338,000	31.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,024.00000	9,912,000	61.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	61.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,024.00000	7,912,000	61.58	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.46150	11.34910		18.05	1,959,916.50	171	5,241.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		105.00000	121,000	22.18	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,556.00000	1,460,000	22.18	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		115.00000	132,000	21.88	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,466.00000	1,371,000	21.88	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		110.00000	127,000	22.03	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,511.00000	1,416,000	22.03	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.62860	11.51540		18.20	0.00	0	773.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		458.00000	508,000	18.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		843.00000	779,000	18.89	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		808.00000	745,000	18.77	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		473.00000	524,000	18.77	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08460	0.08550		30.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		556.00000	467,000	30.10	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		6.00000	7,000	30.10	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		13.00000	10,000	34.53	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		463.00000	550,000	34.53	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,550.00000	1,460,000	42.98	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	42.98	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08600	0.08690		25.74	0.00	0	110.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		618.00000	563,000	22.48	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		218.00000	253,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.32870	9.28530		16.83	9,664,533.20	1,036	19,826.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,815.00000	2,771,000	44.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,615.00000	2,571,000	43.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,715.00000	2,671,000	43.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		10,015.00000	9,971,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		8,015.00000	7,971,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	57.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		6,015.00000	5,971,000	57.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	52.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		4,015.00000	3,971,000	52.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	39.49	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		2,015.00000	1,971,000	39.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	28.16	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		1,015.00000	971,000	28.16	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		74.00000	88,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		89.00000	59,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		985.00000	1,029,000	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		1,985.00000	2,029,000	37.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	37.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,315.00000	10,271,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,315.00000	8,271,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	58.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,315.00000	6,271,000	58.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	52.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,315.00000	4,271,000	52.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	41.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,315.00000	2,271,000	41.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,315.00000	1,271,000	31.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		12.00000	12,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		327.00000	283,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		686.00000	729,000	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,685.00000	1,729,000	34.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	34.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,415.00000	10,371,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,415.00000	8,371,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	58.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,415.00000	6,371,000	58.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	53.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,415.00000	4,371,000	53.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,415.00000	2,371,000	42.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,415.00000	1,371,000	32.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		6.00000	6,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		421.00000	377,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		587.00000	629,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	0,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,585.00000	1,629,000	33.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,065.00000	10,021,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,065.00000	8,021,000	63.72	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	15.35	Call		0.00000	0,000	57.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,065.00000	6,021,000	57.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	52.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,065.00000	4,021,000	52.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	39.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,065.00000	2,021,000	39.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	28.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,065.00000	1,021,000	28.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		56.00000	66,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		121.00000	87,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		935.00000	979,000	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,935.00000	1,979,000	37.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	37.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,115.00000	10,071,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,115.00000	8,071,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	57.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,115.00000	6,071,000	57.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	52.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,115.00000	4,071,000	52.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	40.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,115.00000	2,071,000	40.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,115.00000	1,071,000	29.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		41.00000	48,000	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		156.00000	119,000	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		885.00000	929,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,885.00000	1,929,000	36.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	36.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,265.00000	10,221,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,265.00000	8,221,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	58.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,265.00000	6,221,000	58.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	52.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,265.00000	4,221,000	52.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	41.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,265.00000	2,221,000	41.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,265.00000	1,221,000	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		16.00000	17,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		281.00000	238,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		736.00000	779,000	25.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	25.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,735.00000	1,779,000	35.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	35.31	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	19.45	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,165.00000	10,121,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,165.00000	8,121,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	58.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,165.00000	6,121,000	58.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	52.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,165.00000	4,121,000	52.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	40.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,165.00000	2,121,000	40.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,165.00000	1,121,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		30.00000	35,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		195.00000	156,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		836.00000	879,000	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,835.00000	1,879,000	36.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	36.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,215.00000	10,171,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,215.00000	8,171,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	58.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,215.00000	6,171,000	58.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	52.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,215.00000	4,171,000	52.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	40.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,215.00000	2,171,000	40.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,215.00000	1,171,000	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		22.00000	25,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		237.00000	196,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		786.00000	829,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,785.00000	1,829,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,565.00000	10,521,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,565.00000	8,521,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	59.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,565.00000	6,521,000	59.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	53.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,565.00000	4,521,000	53.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	42.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,565.00000	2,521,000	42.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	34.39	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,565.00000	1,521,000	34.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2.00000	2,000	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		567.00000	523,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		440.00000	480,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	1,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,435.00000	1,479,000	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,515.00000	10,471,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,515.00000	8,471,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	59.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,515.00000	6,471,000	59.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	53.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,515.00000	4,471,000	53.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,515.00000	2,471,000	42.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,515.00000	1,471,000	33.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3.00000	3,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		518.00000	474,000	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		489.00000	530,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	1,000	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,485.00000	1,529,000	32.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,615.00000	10,571,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	63.72	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	17.90	Put		8,615.00000	8,571,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	59.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,615.00000	6,571,000	59.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	53.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,615.00000	4,571,000	53.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	34.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,615.00000	1,571,000	34.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2.00000	1,000	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		617.00000	572,000	23.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		392.00000	431,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	2,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,385.00000	1,429,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,665.00000	10,621,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,665.00000	8,621,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	59.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,665.00000	6,621,000	59.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	53.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,665.00000	4,621,000	53.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,665.00000	2,621,000	43.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	35.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,665.00000	1,621,000	35.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		666.00000	622,000	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		345.00000	383,000	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	4,000	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,335.00000	1,379,000	31.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	31.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,465.00000	10,421,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,465.00000	8,421,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	58.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,465.00000	6,421,000	58.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	53.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,465.00000	4,421,000	53.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,465.00000	2,421,000	42.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	33.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,465.00000	1,421,000	33.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		5.00000	4,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		470.00000	425,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		538.00000	579,000	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	0,000	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,535.00000	1,579,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	63.72	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	20.00	Put		10,715.00000	10,671,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,715.00000	8,671,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	59.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,715.00000	6,671,000	59.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	54.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,715.00000	4,671,000	54.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,715.00000	1,671,000	36.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		716.00000	672,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		299.00000	335,000	20.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		14.00000	6,000	20.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,285.00000	1,329,000	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,865.00000	10,821,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,865.00000	8,821,000	63.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	60.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,865.00000	6,821,000	60.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	54.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,865.00000	4,821,000	54.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,865.00000	2,821,000	44.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,865.00000	1,821,000	37.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		865.00000	821,000	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		172.00000	199,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		37.00000	20,000	18.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,135.00000	1,179,000	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.47850	9.43630		16.89	11,004,538.50	1,161	12,331.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		27.00000	31,000	25.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,256.00000	2,217,000	25.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		126.00000	140,000	19.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		890.00000	862,000	19.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,154.00000	1,123,000	21.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		90.00000	101,000	21.19	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		723.00000	698,000	19.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		159.00000	176,000	19.14	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		567.00000	545,000	18.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		203.00000	223,000	18.32	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		390.00000	420,000	16.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		254.00000	242,000	16.80	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.62390	9.58140		17.01	0.00	0	2,230.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,619.00000	10,576,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,620.00000	8,577,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		5.00000	5,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,624.00000	6,581,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		23.00000	25,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,642.00000	4,601,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		73.00000	79,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,692.00000	2,655,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		136.00000	146,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,755.00000	1,722,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		275.00000	295,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		894.00000	871,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		653.00000	686,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		272.00000	262,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,425.00000	1,466,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		44.00000	42,000	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		80.00000	87,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,549.00000	2,513,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,669.00000	10,626,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,670.00000	8,627,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	5,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,673.00000	6,631,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		22.00000	24,000	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,691.00000	4,650,000	28.30	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	13/12/2010	Foreign Exchange Future	12.25	Call		71.00000	77,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,740.00000	2,703,000	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		132.00000	142,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,801.00000	1,768,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		265.00000	284,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		934.00000	910,000	19.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		624.00000	657,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		293.00000	283,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,379.00000	1,420,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		48.00000	46,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,369.00000	11,326,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,369.00000	9,326,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	3,000	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,371.00000	7,329,000	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		13.00000	14,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,382.00000	5,340,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		48.00000	52,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,417.00000	3,378,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		85.00000	92,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,454.00000	2,418,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		159.00000	172,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,528.00000	1,498,000	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		337.00000	359,000	18.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		706.00000	685,000	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		810.00000	846,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		179.00000	172,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,269.00000	11,226,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,269.00000	9,226,000	29.10	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		7,272.00000	7,229,000	29.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		14.00000	15,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,283.00000	5,241,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		51.00000	55,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,320.00000	3,281,000	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		91.00000	98,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,360.00000	2,324,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		171.00000	183,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,440.00000	1,409,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		365.00000	389,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		634.00000	615,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		879.00000	917,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		148.00000	143,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,419.00000	10,376,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,420.00000	8,377,000	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		6.00000	6,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,425.00000	6,382,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		26.00000	28,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,445.00000	4,404,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		83.00000	89,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,502.00000	2,465,000	24.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		154.00000	166,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,573.00000	1,542,000	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		323.00000	345,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		742.00000	721,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		776.00000	812,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		195.00000	188,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,611.00000	1,653,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		30.00000	29,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,519.00000	10,476,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,520.00000	8,477,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		5.00000	6,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,524.00000	6,482,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		24.00000	26,000	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,543.00000	4,502,000	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		78.00000	84,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,597.00000	2,560,000	24.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		145.00000	156,000	21.71	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	13/12/2010	Foreign Exchange Future	11.10	Put		1,664.00000	1,632,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		298.00000	319,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		817.00000	795,000	18.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		713.00000	747,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		232.00000	223,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,517.00000	1,559,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		36.00000	35,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,819.00000	10,776,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,820.00000	8,777,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		4.00000	4,000	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,823.00000	6,780,000	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		19.00000	21,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,838.00000	4,797,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		65.00000	70,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,884.00000	2,846,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		120.00000	129,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,939.00000	1,905,000	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		236.00000	253,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,055.00000	1,029,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		544.00000	575,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		363.00000	351,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,243.00000	1,284,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		62.00000	60,000	16.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,969.00000	10,926,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,970.00000	8,927,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	4,000	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,972.00000	6,930,000	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		17.00000	19,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,986.00000	4,945,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		60.00000	65,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		3,029.00000	2,991,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		110.00000	119,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,079.00000	2,045,000	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		211.00000	226,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,180.00000	1,152,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		473.00000	501,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		442.00000	427,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,111.00000	1,152,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		80.00000	78,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,269.00000	10,226,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,270.00000	8,227,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	7,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,275.00000	6,233,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		29.00000	32,000	28.05	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	13/12/2010	Foreign Exchange Future	13.85	Put		4,298.00000	4,258,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,754.00000	1,796,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		23.00000	22,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,319.00000	10,276,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,320.00000	8,277,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	7,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,325.00000	6,283,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		28.00000	31,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,347.00000	4,307,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		88.00000	95,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,407.00000	2,371,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		165.00000	177,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,484.00000	1,453,000	21.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		351.00000	374,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		670.00000	650,000	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		844.00000	881,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		163.00000	157,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,706.00000	1,748,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		25.00000	24,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,369.00000	10,326,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,370.00000	8,327,000	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		6.00000	7,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,375.00000	6,333,000	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		27.00000	30,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,396.00000	4,356,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,658.00000	1,701,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		27.00000	27,000	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		974.00000	949,000	19.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		255.00000	273,000	19.20	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			345.86000	345.32700			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.07200	317.90700			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.37700	323.19300			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.45040	6.35480		15.16	9,611,096.00	1,490	5,871.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,245.00000	8,150,000	65.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,245.00000	6,150,000	65.92	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	58.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,245.00000	4,150,000	58.14	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	46.35	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,245.00000	2,150,000	46.35	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		4.00000	9,000	17.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		249.00000	159,000	17.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		755.00000	850,000	23.66	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	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		1,755.00000	1,850,000	44.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	44.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		2,755.00000	2,850,000	29.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	29.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		3,755.00000	3,850,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		8,195.00000	8,100,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	65.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		6,195.00000	6,100,000	65.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	57.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		4,195.00000	4,100,000	57.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	46.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		2,195.00000	2,100,000	46.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		7.00000	16,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		202.00000	116,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		805.00000	900,000	24.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	24.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		1,805.00000	1,900,000	46.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	46.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		2,805.00000	2,900,000	28.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	28.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		3,805.00000	3,900,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	26.21	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	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,145.00000	8,050,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	65.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,145.00000	6,050,000	65.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	57.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,145.00000	4,050,000	57.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	45.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,145.00000	2,050,000	45.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		12.00000	27,000	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		157.00000	77,000	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		855.00000	950,000	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		1,855.00000	1,950,000	47.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	47.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		2,855.00000	2,950,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		3,855.00000	3,950,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		1.00000	3,000	18.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		346.00000	253,000	18.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,495.00000	8,400,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,495.00000	6,400,000	65.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	59.19	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		4,495.00000	4,400,000	59.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	47.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,495.00000	2,400,000	47.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		0.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		495.00000	400,000	21.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		505.00000	600,000	21.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,505.00000	1,600,000	39.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	39.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,505.00000	2,600,000	35.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,505.00000	3,600,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,395.00000	8,300,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,395.00000	6,300,000	65.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	58.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,395.00000	4,300,000	58.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	47.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,395.00000	2,300,000	47.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		1.00000	1,000	19.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		396.00000	301,000	19.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		605.00000	700,000	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.16	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		1,605.00000	1,700,000	41.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	41.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,605.00000	2,700,000	32.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,605.00000	3,700,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,545.00000	8,450,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,545.00000	6,450,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	59.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,545.00000	4,450,000	59.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	48.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,545.00000	2,450,000	48.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		545.00000	450,000	21.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		455.00000	550,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		0.00000	0,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,455.00000	1,550,000	37.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	37.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,455.00000	2,550,000	36.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	36.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,455.00000	3,550,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	65.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,445.00000	8,350,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,445.00000	6,350,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	58.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,445.00000	4,350,000	58.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	47.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,445.00000	2,350,000	47.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		0.00000	1,000	20.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		445.00000	351,000	20.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		555.00000	650,000	21.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,555.00000	1,650,000	40.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	40.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,555.00000	2,650,000	34.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,555.00000	3,650,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,295.00000	8,200,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,295.00000	6,200,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	58.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,295.00000	4,200,000	58.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	46.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,295.00000	2,200,000	46.65	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		2.00000	5,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		297.00000	205,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		705.00000	800,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,705.00000	1,800,000	43.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	43.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,705.00000	2,800,000	30.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	30.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,705.00000	3,800,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,795.00000	8,700,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,795.00000	6,700,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	60.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,795.00000	4,700,000	60.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	49.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,795.00000	2,700,000	49.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		0.00000	0,000	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		795.00000	700,000	25.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		209.00000	301,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	1,000	18.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,205.00000	1,300,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,205.00000	2,300,000	41.79	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	41.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,205.00000	3,300,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,745.00000	8,650,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,745.00000	6,650,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	60.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,745.00000	4,650,000	60.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	49.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,745.00000	2,650,000	49.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		0.00000	0,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		745.00000	650,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		257.00000	351,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		2.00000	1,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,255.00000	1,350,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,255.00000	2,350,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,255.00000	3,350,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,645.00000	8,550,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,645.00000	6,550,000	65.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	59.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,645.00000	4,550,000	59.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	48.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,645.00000	2,550,000	48.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		0.00000	0,000	23.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		645.00000	550,000	23.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		355.00000	450,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,355.00000	1,450,000	35.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	35.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,355.00000	2,450,000	38.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,355.00000	3,450,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,595.00000	8,500,000	65.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	65.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,595.00000	6,500,000	65.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	59.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,595.00000	4,500,000	59.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	48.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,595.00000	2,500,000	48.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		0.00000	0,000	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		595.00000	500,000	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		405.00000	500,000	20.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	20.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,405.00000	1,500,000	36.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,405.00000	2,500,000	37.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	37.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,405.00000	3,500,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,845.00000	8,750,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,845.00000	6,750,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	60.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,845.00000	4,750,000	60.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	49.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,845.00000	2,750,000	49.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		0.00000	0,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		845.00000	750,000	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		163.00000	252,000	17.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		8.00000	2,000	17.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,155.00000	1,250,000	30.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	30.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,155.00000	2,250,000	42.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	42.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,155.00000	3,250,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	26.21	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	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,695.00000	8,600,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,695.00000	6,600,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	60.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,695.00000	4,600,000	60.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	49.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,695.00000	2,600,000	49.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		0.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		695.00000	600,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		306.00000	400,000	19.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		1.00000	0,000	19.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,305.00000	1,400,000	34.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	34.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,305.00000	2,400,000	39.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	39.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,305.00000	3,400,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,895.00000	8,800,000	65.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,895.00000	6,800,000	65.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	60.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,895.00000	4,800,000	60.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	50.27	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		2,895.00000	2,800,000	50.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		895.00000	800,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		121.00000	204,000	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		16.00000	4,000	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,105.00000	1,200,000	29.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,105.00000	2,200,000	44.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	44.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,105.00000	3,200,000	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.48060	6.38410		15.76	10,433,766.00	1,610	5,852.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		65.00000	82,000	17.17	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		581.00000	501,000	17.17	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.50560	6.40990		16.02	3,454,473.60	531	6,849.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		153.00000	176,000	17.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		643.00000	570,000	17.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		683.00000	609,000	17.84	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		143.00000	165,000	17.84	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.45280	7.35700		9.83	0.00	0	25.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		81.00000	154,000	10.38	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		24.00000	1,000	10.38	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		49.00000	108,000	10.19	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		42.00000	5,000	10.19	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		119.00000	203,000	10.56	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		12.00000	0,000	10.56	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.56190	7.46510		11.65	0.00	0	50.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		168.00000	215,000	11.82	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		203.00000	153,000	11.82	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.88900	140.47900			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			143.23200	142.81500			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			320.38900	319.22500		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		54,374.00000	62,255,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		18,124.00000	14,365,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			325.71600	324.53200			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		44,680.00000	32,840,000		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		44,780.00000	32,940,000		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		44,580.00000	32,740,000		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			381.51100	381.19400			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			6.61800	6.61100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53300	6.54100			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.45700	6.46900			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.42100	6.44100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.42100	6.44100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.42200	6.44200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.42200	6.44200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.55300	6.57800			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.69000	6.75400			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.06500	7.12900			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.39300	7.45600			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.63600	7.69700			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			311.50800	310.33700			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.68800	315.49700			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.05100	8.10500		4.00	10,228,533.60	80	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,065.00000	3,294,000	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		100.00000	77,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,080.00000	2,281,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		253.00000	202,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,125.00000	4,367,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		36.00000	25,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		564.00000	469,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,239.00000	1,396,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,936.00000	2,703,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		69.00000	88,000	3.90	44,000.00	500	500.00
R157	On	04/11/2010	Bond Future			8.13500	8.19400		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,179.00000	2,351,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		829.00000	738,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,330.00000	2,507,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		761.00000	675,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,033.00000	2,199,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		902.00000	805,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,411.00000	3,193,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		276.00000	320,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.19500	8.25800		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		962.00000	1,058,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,485.00000	2,315,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,047.00000	1,149,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,356.00000	2,192,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		881.00000	971,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,619.00000	2,442,000	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			8.97100	9.01400		10.00	29,179,264.95	255	20,749.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,162.00000	3,426,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,008.00000	872,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		852.00000	964,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,337.00000	3,050,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,727.00000	7,088,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		208.00000	169,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,689.00000	9,070,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		84.00000	66,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,799.00000	1,988,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,929.00000	1,718,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		5,234.00000	4,887,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		320.00000	372,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.03600	9.08000		10.75	29,663,262.60	255	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,142.00000	4,371,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,608.00000	2,435,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,407.00000	4,644,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,428.00000	2,263,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,880.00000	4,101,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,794.00000	2,613,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,983.00000	4,720,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,913.00000	2,053,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.08600	9.13100		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,466.00000	3,652,000	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		4,653.00000	4,433,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,691.00000	3,884,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,423.00000	4,210,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,250.00000	3,429,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,895.00000	4,668,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.92900	8.02600		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,521.00000	3,872,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		13.00000	7,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.00900	8.11300		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,924.00000	2,179,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		585.00000	476,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,048.00000	2,309,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		538.00000	435,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,804.00000	2,051,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		637.00000	520,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.05900	8.17000		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		992.00000	1,158,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,555.00000	1,354,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,072.00000	1,245,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,469.00000	1,275,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		916.00000	1,074,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,645.00000	1,436,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.67500	8.72900		6.00	158,742,056.30	1,570	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,834.00000	3,068,000	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		208.00000	165,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.76500	8.82200		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,991.00000	3,186,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		893.00000	805,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,165.00000	3,364,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		826.00000	741,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,822.00000	3,011,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		966.00000	872,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.83700	8.89700		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,221.00000	1,324,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,156.00000	2,969,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,319.00000	1,428,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,007.00000	2,827,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,127.00000	1,226,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,309.00000	3,118,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.75100	8.78500		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,879.00000	3,033,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		291.00000	252,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		877.00000	954,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,360.00000	1,244,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.83200	8.86700		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,115.00000	3,242,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,030.00000	964,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,303.00000	3,434,000	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		951.00000	888,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,935.00000	3,058,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,119.00000	1,049,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.89500	8.93100		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,301.00000	1,366,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,657.00000	3,528,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,407.00000	1,475,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,486.00000	3,360,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,201.00000	1,262,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,835.00000	3,702,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.83600	7.95600		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,006.00000	3,353,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		9.00000	4,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.92100	8.05100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,619.00000	1,881,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		400.00000	306,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,720.00000	1,988,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		367.00000	279,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,521.00000	1,776,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		437.00000	336,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.97400	8.11500		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		838.00000	1,011,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,131.00000	945,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		899.00000	1,080,000	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		1,064.00000	886,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		779.00000	944,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,199.00000	1,005,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.79900	8.83200		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,968.00000	4,141,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		138.00000	116,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,754.00000	2,905,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		332.00000	288,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,641.00000	3,463,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		124.00000	140,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.87100	8.90600		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,147.00000	3,276,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,190.00000	1,117,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,338.00000	3,471,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,101.00000	1,032,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,960.00000	3,084,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,284.00000	1,206,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.92800	8.96400		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,859.00000	1,944,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,078.00000	2,960,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,992.00000	2,081,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,925.00000	2,810,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,731.00000	1,812,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,238.00000	3,116,000	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			8.86500	8.89800		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,769.00000	3,944,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		184.00000	157,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.93700	8.97100		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,044.00000	3,169,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,389.00000	1,309,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,236.00000	3,364,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,289.00000	1,212,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,857.00000	2,978,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,496.00000	1,412,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.99200	9.02700		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,828.00000	1,909,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,483.00000	3,357,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,961.00000	2,046,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,314.00000	3,192,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,700.00000	1,778,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,658.00000	3,530,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.90100	8.93300		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		927.00000	1,008,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,375.00000	2,206,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95000	8.98300		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,801.00000	2,928,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,670.00000	2,542,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,006.00000	3,139,000	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		2,492.00000	2,370,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,603.00000	2,724,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,858.00000	2,724,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.98600	9.02000		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,316.00000	3,445,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,469.00000	3,337,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,519.00000	3,652,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,290.00000	3,162,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,121.00000	3,245,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,660.00000	3,523,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.53200	315.38300			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.79500	320.62600			0.00	0	0.00
Total for Derivatives :									633,656,436.95	54,302	788,901.00	

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			6.90000	7.10000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.00000	8.05000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93000	8.97000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.88000	7.96500			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			8.62000	8.67000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.70500	8.72500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.78000	7.89000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.75500	8.78000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.82000	8.85000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.86500	8.90000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										633,656,436.95	54,302	788,901.00