



Daily MTM Report

Daily summary for: 14/06/2010

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			7.64690	7.72170		19.66	346,664,564.60	45,334	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		678.00000	753,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,428.00000	8,503,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,428.00000	6,503,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,572.00000	3,497,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,478.00000	8,553,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,478.00000	6,553,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,522.00000	3,447,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,578.00000	8,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,878.00000	8,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,078.00000	9,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,078.00000	7,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,078.00000	3,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,028.00000	9,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,028.00000	7,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,028.00000	3,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,972.00000	1,897,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,972.00000	2,897,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,978.00000	9,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,978.00000	7,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,778.00000	8,853,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,828.00000	8,903,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,728.00000	8,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,728.00000	6,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		272.00000	197,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,272.00000	1,197,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,272.00000	2,197,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,272.00000	3,197,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,628.00000	8,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,628.00000	6,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,372.00000	1,297,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,372.00000	2,297,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,372.00000	3,297,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,528.00000	8,603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		472.00000	397,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,472.00000	1,397,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,472.00000	3,397,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,578.00000	6,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,078.00000	5,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		578.00000	653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		422.00000	347,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,422.00000	1,347,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,422.00000	2,347,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,422.00000	3,347,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		728.00000	803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,028.00000	1,103,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,878.00000	6,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,828.00000	6,903,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,828.00000	3,903,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,778.00000	6,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		978.00000	1,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,022.00000	947,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,022.00000	1,947,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,022.00000	2,947,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		778.00000	853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		223.00000	147,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,222.00000	2,147,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,222.00000	3,147,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,328.00000	5,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,328.00000	4,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,328.00000	3,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		828.00000	903,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		174.00000	97,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		2.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,172.00000	1,097,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,172.00000	2,097,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,172.00000	3,097,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,378.00000	5,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,378.00000	4,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,378.00000	3,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		878.00000	953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,122.00000	1,047,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,122.00000	2,047,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,122.00000	3,047,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,428.00000	5,503,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,428.00000	3,503,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		928.00000	1,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,072.00000	997,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,072.00000	1,997,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,072.00000	2,997,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,578.00000	5,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,578.00000	4,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,578.00000	3,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,078.00000	1,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		19.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		97.00000	153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		922.00000	847,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,922.00000	1,847,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,922.00000	2,847,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		11.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		139.00000	203,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		872.00000	797,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,872.00000	1,797,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,872.00000	2,797,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,678.00000	5,753,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,678.00000	3,753,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,178.00000	1,253,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		6.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		184.00000	253,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		822.00000	747,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,822.00000	1,747,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,822.00000	2,747,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,778.00000	5,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,778.00000	3,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,978.00000	6,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,978.00000	5,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,978.00000	4,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,978.00000	3,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,928.00000	6,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,928.00000	5,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,928.00000	4,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		572.00000	497,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,572.00000	1,497,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,572.00000	2,497,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,878.00000	5,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,878.00000	3,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,878.00000	2,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,378.00000	1,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		378.00000	453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		622.00000	547,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,622.00000	1,547,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,622.00000	2,547,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,728.00000	5,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,728.00000	3,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		231.00000	303,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		772.00000	697,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,772.00000	1,697,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,772.00000	2,697,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,628.00000	5,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,628.00000	4,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,628.00000	3,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,228.00000	1,303,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,128.00000	1,203,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,278.00000	5,353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,278.00000	4,353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,278.00000	1,353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		722.00000	647,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,722.00000	1,647,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,478.00000	5,553,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,478.00000	3,553,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,478.00000	1,553,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		522.00000	447,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,522.00000	1,447,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,522.00000	2,447,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,128.00000	4,203,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,528.00000	1,603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,328.00000	1,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		372.00000	297,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,778.00000	7,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,278.00000	6,353,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,778.00000	4,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,278.00000	3,353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,222.00000	1,147,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,722.00000	2,647,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,222.00000	4,147,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,028.00000	8,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,528.00000	6,603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,528.00000	3,603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		528.00000	603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		972.00000	897,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,472.00000	2,397,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,972.00000	3,897,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,578.00000	1,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		129.00000	47,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		7.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,528.00000	4,603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,178.00000	4,253,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,428.00000	1,503,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,628.00000	1,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		89.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		17.00000	3,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,478.00000	4,553,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,878.00000	1,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,778.00000	1,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		56.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		34.00000	53,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,928.00000	2,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,828.00000	1,903,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,728.00000	1,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		34.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		62.00000	103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,828.00000	4,903,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		428.00000	503,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,028.00000	5,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,928.00000	3,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,828.00000	2,903,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,728.00000	2,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		628.00000	703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,878.00000	4,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,778.00000	2,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,678.00000	2,753,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		478.00000	553,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,728.00000	4,803,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,628.00000	2,703,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,528.00000	2,603,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,428.00000	2,503,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,328.00000	2,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,228.00000	2,303,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,128.00000	2,203,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,028.00000	2,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		1.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		329.00000	403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,428.00000	4,503,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,678.00000	1,753,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,678.00000	4,753,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,578.00000	2,653,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,478.00000	2,553,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,378.00000	2,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,178.00000	2,253,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,078.00000	2,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,978.00000	2,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		280.00000	353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,278.00000	2,353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,978.00000	8,053,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,022.00000	3,947,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,028.00000	6,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,028.00000	4,103,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,078.00000	8,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,078.00000	6,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,078.00000	4,153,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,922.00000	3,847,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,228.00000	8,303,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,228.00000	6,303,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,228.00000	4,303,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,772.00000	3,697,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,128.00000	8,203,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,128.00000	6,203,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,872.00000	3,797,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,778.00000	9,853,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,178.00000	8,253,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,178.00000	6,253,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,822.00000	3,747,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,278.00000	8,353,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,722.00000	3,647,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,328.00000	8,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,328.00000	6,403,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		672.00000	597,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,672.00000	1,597,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,672.00000	2,597,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,672.00000	3,597,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,878.00000	7,953,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,122.00000	4,047,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,928.00000	8,003,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,072.00000	3,997,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,378.00000	8,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,378.00000	6,453,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,622.00000	3,547,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		322.00000	247,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.75490	7.83740		18.12	385,744,235.80	49,742	187,681.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,013.00000	8,095,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,013.00000	6,095,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,014.00000	4,096,000	29.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		29.00000	23,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,042.00000	2,118,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,001.00000	925,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		14.00000	20,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,989.00000	1,907,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,987.00000	2,905,000	28.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,987.00000	3,905,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,963.00000	8,045,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,963.00000	6,045,000	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,964.00000	4,046,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		30.00000	25,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,993.00000	2,070,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		312.00000	263,000	18.38	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		275.00000	308,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,049.00000	971,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		12.00000	16,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,039.00000	1,956,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,037.00000	2,955,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,037.00000	3,955,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		290.00000	244,000	18.64	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		303.00000	339,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,063.00000	8,145,000	39.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,063.00000	6,145,000	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,064.00000	4,146,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		27.00000	22,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,090.00000	2,167,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		271.00000	228,000	18.89	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		334.00000	373,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		954.00000	879,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		17.00000	24,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,939.00000	1,857,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,937.00000	2,855,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,937.00000	3,855,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,113.00000	8,195,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,113.00000	6,195,000	34.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,114.00000	4,196,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		25.00000	20,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,138.00000	2,215,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		253.00000	212,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		366.00000	407,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		909.00000	834,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		22.00000	29,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,889.00000	1,807,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,888.00000	2,805,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,887.00000	3,805,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,213.00000	8,295,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,213.00000	6,295,000	34.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,214.00000	4,296,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		21.00000	17,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,234.00000	2,312,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		220.00000	184,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		433.00000	479,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		820.00000	748,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		33.00000	43,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,790.00000	1,708,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,788.00000	2,705,000	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	27.62	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,787.00000	3,705,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,263.00000	8,345,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,263.00000	6,345,000	34.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,264.00000	4,346,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		19.00000	15,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,282.00000	2,360,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		206.00000	171,000	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		469.00000	516,000	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		777.00000	706,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		40.00000	51,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,740.00000	1,658,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,738.00000	2,655,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,737.00000	3,655,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,313.00000	8,395,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,313.00000	6,395,000	34.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	29.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,314.00000	4,396,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		18.00000	14,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,331.00000	2,409,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		192.00000	160,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		505.00000	555,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		735.00000	665,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		48.00000	60,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,690.00000	1,608,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,688.00000	2,605,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,687.00000	3,605,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,463.00000	8,545,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,463.00000	6,545,000	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,464.00000	4,545,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		14.00000	11,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,477.00000	2,556,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		617.00000	551,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		80.00000	96,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,542.00000	1,459,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	19.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,538.00000	2,455,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,537.00000	3,455,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,413.00000	8,495,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,413.00000	6,495,000	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,414.00000	4,495,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		15.00000	12,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,428.00000	2,507,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		168.00000	139,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		581.00000	634,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		655.00000	588,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		68.00000	83,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,591.00000	1,509,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,588.00000	2,505,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,587.00000	3,505,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,563.00000	8,645,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,563.00000	6,645,000	35.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,563.00000	4,645,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		12.00000	9,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,575.00000	2,654,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		138.00000	114,000	21.46	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		701.00000	759,000	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		545.00000	481,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		108.00000	126,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,442.00000	1,361,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		5.00000	6,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,438.00000	2,355,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,437.00000	3,355,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		157.00000	130,000	20.95	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		620.00000	675,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,863.00000	7,945,000	39.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,863.00000	5,945,000	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,864.00000	3,946,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		33.00000	29,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,896.00000	1,974,000	28.13	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	13/09/2010	Foreign Exchange Future	7.70	Call		362.00000	306,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		225.00000	251,000	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,147.00000	1,066,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		10.00000	11,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,138.00000	2,056,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,137.00000	3,055,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,137.00000	4,055,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,913.00000	7,995,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,913.00000	5,995,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,914.00000	3,996,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		31.00000	28,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,944.00000	2,023,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		336.00000	282,000	18.12	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		249.00000	277,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,098.00000	1,017,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		11.00000	12,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,089.00000	2,006,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,087.00000	3,005,000	29.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,087.00000	4,005,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,163.00000	8,245,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,163.00000	6,245,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,164.00000	4,246,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		23.00000	18,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,186.00000	2,263,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		236.00000	197,000	19.41	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		399.00000	442,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		864.00000	791,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		27.00000	36,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,840.00000	1,757,000	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,838.00000	2,755,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,837.00000	3,755,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,363.00000	8,445,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,363.00000	6,445,000	35.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,364.00000	4,445,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		16.00000	13,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,379.00000	2,458,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		179.00000	149,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		542.00000	594,000	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		695.00000	626,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		58.00000	71,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,641.00000	1,559,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,638.00000	2,555,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,637.00000	3,555,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,513.00000	8,595,000	39.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,513.00000	6,595,000	35.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,514.00000	4,595,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		13.00000	10,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,526.00000	2,605,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		147.00000	122,000	21.20	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		660.00000	717,000	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		580.00000	515,000	17.61	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	110,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,492.00000	1,410,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		5.00000	5,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,488.00000	2,405,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,487.00000	3,405,000	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		48.00000	41,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,511.00000	1,586,000	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		56.00000	47,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,369.00000	1,442,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		826.00000	889,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		113.00000	94,000	22.23	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		957.00000	1,023,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		94.00000	78,000	23.00	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		59.00000	50,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,322.00000	1,395,000	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		66.00000	56,000	24.54	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,229.00000	1,301,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		106.00000	88,000	22.48	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		869.00000	933,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		180.00000	204,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		417.00000	359,000	17.93	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		389.00000	332,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		202.00000	227,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		784.00000	845,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		121.00000	100,000	21.97	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.86610	7.95040		18.52	48,345,050.60	6,146	27,907.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,001.00000	8,085,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		5.00000	5,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,005.00000	6,089,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		27.00000	24,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,027.00000	4,108,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		92.00000	81,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,092.00000	2,165,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		424.00000	380,000	18.90	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		424.00000	464,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,055.00000	984,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		55.00000	68,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,007.00000	1,924,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	8,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,002.00000	2,918,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,001.00000	3,916,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		249.00000	221,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		849.00000	905,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,051.00000	8,135,000	31.71	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	14.00	Call		5.00000	5,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,055.00000	6,139,000	32.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		26.00000	23,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,076.00000	4,157,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		88.00000	78,000	26.53	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,138.00000	2,212,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,014.00000	944,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		64.00000	78,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,958.00000	1,875,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,952.00000	2,868,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,951.00000	3,866,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,101.00000	8,184,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		5.00000	5,000	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,105.00000	6,189,000	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		25.00000	22,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,125.00000	4,206,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		85.00000	76,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,185.00000	2,260,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		387.00000	346,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		487.00000	530,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		974.00000	904,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		74.00000	88,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,909.00000	1,826,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	10,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,902.00000	2,818,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,901.00000	3,816,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,151.00000	8,234,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		4.00000	5,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,154.00000	6,239,000	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		24.00000	22,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,174.00000	4,256,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		82.00000	73,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,232.00000	2,307,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		370.00000	330,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		520.00000	564,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		934.00000	866,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		84.00000	100,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,860.00000	1,777,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	11,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,852.00000	2,768,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,851.00000	3,766,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		405.00000	363,000	19.09	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		455.00000	497,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,201.00000	8,284,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		4.00000	4,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,204.00000	6,288,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		23.00000	21,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,223.00000	4,305,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		79.00000	71,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,279.00000	2,355,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		353.00000	316,000	19.66	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		553.00000	600,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		896.00000	829,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		96.00000	113,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,811.00000	1,729,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	13,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,802.00000	2,718,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,801.00000	3,716,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,251.00000	8,334,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		4.00000	4,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,254.00000	6,338,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		22.00000	20,000	31.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,272.00000	4,354,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		77.00000	68,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,327.00000	2,402,000	27.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		338.00000	302,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		588.00000	636,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		858.00000	792,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		108.00000	126,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,763.00000	1,680,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		13.00000	14,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,753.00000	2,668,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,751.00000	3,666,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,300.00000	8,384,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	4,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,304.00000	6,388,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		21.00000	19,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,321.00000	4,403,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		74.00000	66,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,374.00000	2,450,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		323.00000	288,000	20.04	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		623.00000	672,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		822.00000	757,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		122.00000	141,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,714.00000	1,632,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	16,000	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,703.00000	2,619,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,701.00000	3,616,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,500.00000	8,584,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		3.00000	3,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,503.00000	6,587,000	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		18.00000	17,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,518.00000	4,601,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		64.00000	58,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,564.00000	2,642,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		271.00000	241,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		771.00000	825,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		686.00000	627,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		186.00000	211,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,521.00000	1,439,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		21.00000	23,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,504.00000	2,420,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	22.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,501.00000	3,417,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.71	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	16.40	Put		8,450.00000	8,534,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		3.00000	3,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,453.00000	6,537,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		19.00000	17,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,469.00000	4,551,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		67.00000	59,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,517.00000	2,593,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		283.00000	252,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		733.00000	786,000	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		719.00000	658,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		169.00000	192,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,569.00000	1,487,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		19.00000	21,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,553.00000	2,469,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,551.00000	3,467,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		238.00000	212,000	21.38	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		888.00000	946,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,550.00000	8,634,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,553.00000	6,637,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		17.00000	16,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,567.00000	4,650,000	31.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		62.00000	56,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,612.00000	2,690,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		259.00000	231,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		809.00000	865,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		655.00000	597,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		205.00000	231,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,473.00000	1,392,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	26,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,454.00000	2,370,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,451.00000	3,367,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		309.00000	275,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		659.00000	709,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,901.00000	7,985,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		6.00000	6,000	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,906.00000	5,990,000	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		29.00000	26,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,929.00000	4,010,000	31.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		97.00000	88,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,997.00000	2,072,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		468.00000	418,000	18.52	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		368.00000	402,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,146.00000	1,067,000	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		46.00000	51,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,106.00000	2,023,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	7,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,102.00000	3,017,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,101.00000	4,016,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,951.00000	8,035,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		5.00000	6,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,955.00000	6,040,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		28.00000	25,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,978.00000	4,059,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		94.00000	84,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,044.00000	2,118,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		446.00000	398,000	18.71	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		396.00000	432,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,100.00000	1,025,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		50.00000	59,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,057.00000	1,973,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,052.00000	2,967,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,051.00000	3,966,000	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.66	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	16.30	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,350.00000	8,434,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		4.00000	4,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,354.00000	6,438,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		20.00000	19,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,370.00000	4,453,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		71.00000	64,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,421.00000	2,498,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		786.00000	723,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		136.00000	157,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,665.00000	1,583,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	17,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,653.00000	2,569,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,651.00000	3,567,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,400.00000	8,484,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		3.00000	3,000	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,403.00000	6,487,000	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		19.00000	18,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,419.00000	4,502,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		69.00000	61,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,469.00000	2,545,000	27.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		295.00000	263,000	20.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		695.00000	747,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		752.00000	690,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		152.00000	174,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,617.00000	1,535,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		17.00000	19,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,603.00000	2,519,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,601.00000	3,517,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,102.00000	7,186,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		11.00000	11,000	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,111.00000	5,195,000	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		44.00000	40,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,144.00000	3,224,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		166.00000	148,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,266.00000	1,332,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,900.00000	4,816,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,310.00000	1,377,000	23.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		160.00000	143,000	23.29	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		121.00000	108,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,671.00000	1,742,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		149.00000	133,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,399.00000	1,467,000	23.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		117.00000	105,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,717.00000	1,789,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		492.00000	440,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		342.00000	374,000	18.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.97710	8.06200		18.65	0.00	0	650.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		552.00000	506,000	18.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		490.00000	529,000	18.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		532.00000	488,000	18.97	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		520.00000	561,000	18.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		574.00000	525,000	18.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		462.00000	498,000	18.65	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		825.00000	878,000	20.40	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		387.00000	355,000	20.40	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,562.00000	2,638,000	26.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		124.00000	115,000	26.35	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.08940	8.17490		18.87	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		976.00000	918,000	17.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		251.00000	279,000	17.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		946.00000	889,000	17.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		271.00000	300,000	17.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,007.00000	948,000	17.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		232.00000	259,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.27150	11.24810		17.73	148,378,026.00	13,164	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,802.00000	10,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,802.00000	8,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,102.00000	11,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,102.00000	9,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,602.00000	10,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,602.00000	8,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,602.00000	6,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,602.00000	4,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,452.00000	10,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,452.00000	8,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,452.00000	6,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,452.00000	4,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,352.00000	10,329,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,352.00000	8,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,352.00000	2,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,352.00000	1,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		648.00000	672,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,648.00000	1,672,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,152.00000	10,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,152.00000	8,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,202.00000	10,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,202.00000	8,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,202.00000	1,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		11.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		213.00000	179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		798.00000	822,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,798.00000	1,822,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,652.00000	10,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,652.00000	6,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,652.00000	4,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,852.00000	10,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,852.00000	8,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,852.00000	6,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,002.00000	10,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,002.00000	8,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,002.00000	979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		59.00000	22,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		61.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		998.00000	1,022,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,052.00000	11,029,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,052.00000	9,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		40.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		92.00000	29,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		948.00000	972,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,952.00000	10,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,952.00000	8,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,952.00000	2,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,952.00000	1,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		952.00000	929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		89.00000	72,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		41.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,048.00000	1,072,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,902.00000	10,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,902.00000	6,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,902.00000	4,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,752.00000	10,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,752.00000	8,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,702.00000	10,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,702.00000	8,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,702.00000	6,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,702.00000	4,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,552.00000	10,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,552.00000	8,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,552.00000	6,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,552.00000	4,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		553.00000	529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		449.00000	472,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1.00000	1,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,448.00000	1,472,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,502.00000	10,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,502.00000	8,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,402.00000	10,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,402.00000	8,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,402.00000	2,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		404.00000	379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		598.00000	622,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,302.00000	10,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,302.00000	8,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,802.00000	6,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,802.00000	5,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,802.00000	4,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,802.00000	3,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,302.00000	2,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,302.00000	1,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		307.00000	279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		698.00000	722,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,698.00000	1,722,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,002.00000	2,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,352.00000	7,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,352.00000	5,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,352.00000	4,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		852.00000	829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		165.00000	172,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		17.00000	1,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,252.00000	7,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,752.00000	1,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		752.00000	729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		255.00000	272,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		7.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,248.00000	1,272,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,952.00000	6,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,952.00000	5,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,952.00000	4,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,952.00000	3,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,452.00000	2,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,452.00000	1,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		453.00000	429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		548.00000	572,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,548.00000	1,572,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		602.00000	579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		400.00000	422,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		2.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,398.00000	1,422,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,402.00000	6,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,402.00000	5,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,902.00000	1,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		902.00000	879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,098.00000	1,122,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,302.00000	7,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,302.00000	5,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,302.00000	4,279,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,802.00000	2,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,802.00000	1,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		802.00000	779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		209.00000	222,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		11.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,198.00000	1,222,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,202.00000	7,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,202.00000	6,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,202.00000	5,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,202.00000	4,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,702.00000	1,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		702.00000	679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		302.00000	322,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		4.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,298.00000	1,322,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,652.00000	1,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		652.00000	629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,348.00000	1,372,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,002.00000	6,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,002.00000	5,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,002.00000	4,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,002.00000	3,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,502.00000	1,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		503.00000	479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		499.00000	522,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,498.00000	1,522,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,502.00000	2,479,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,752.00000	6,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,752.00000	5,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,752.00000	4,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,752.00000	3,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,202.00000	2,179,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,502.00000	6,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,502.00000	5,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,502.00000	4,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,502.00000	3,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,002.00000	1,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,302.00000	6,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		26.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		128.00000	79,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		898.00000	922,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,898.00000	1,922,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,152.00000	6,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,152.00000	5,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,152.00000	3,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		17.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		169.00000	129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		848.00000	872,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,252.00000	5,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,252.00000	4,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,252.00000	3,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,252.00000	2,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,252.00000	1,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		7.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		259.00000	229,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		748.00000	772,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,748.00000	1,772,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,652.00000	8,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,152.00000	7,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,652.00000	5,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,152.00000	4,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,652.00000	2,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,152.00000	1,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		351.00000	372,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		3.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,848.00000	1,872,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,348.00000	3,372,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,752.00000	2,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,902.00000	8,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,402.00000	7,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,902.00000	5,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,402.00000	4,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,902.00000	2,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,402.00000	1,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		125.00000	122,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		27.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,598.00000	1,622,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,098.00000	3,122,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,352.00000	9,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,852.00000	7,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,352.00000	6,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,852.00000	4,829,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,352.00000	3,329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,852.00000	1,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		355.00000	329,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,148.00000	1,172,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,648.00000	2,672,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,052.00000	7,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,052.00000	6,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,052.00000	5,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,052.00000	4,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,052.00000	3,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,552.00000	2,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,052.00000	2,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,552.00000	1,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,052.00000	1,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,852.00000	2,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,102.00000	7,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,102.00000	6,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,102.00000	5,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,102.00000	4,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,602.00000	2,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,102.00000	2,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,602.00000	1,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,102.00000	1,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,702.00000	2,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,252.00000	6,229,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,152.00000	2,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,102.00000	3,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,552.00000	9,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,552.00000	7,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,552.00000	5,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,552.00000	3,529,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,448.00000	2,472,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,452.00000	9,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,452.00000	7,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,452.00000	5,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,452.00000	3,429,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,548.00000	2,572,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,502.00000	9,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,502.00000	7,479,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,498.00000	2,522,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,752.00000	9,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,752.00000	7,729,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,248.00000	2,272,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,852.00000	9,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,852.00000	5,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,852.00000	3,829,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,148.00000	2,172,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,802.00000	9,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,802.00000	7,779,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,198.00000	2,222,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,902.00000	9,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,902.00000	7,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,902.00000	3,879,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,098.00000	2,122,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,052.00000	10,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,052.00000	8,029,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,948.00000	1,972,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,102.00000	10,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,102.00000	8,079,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,002.00000	9,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,002.00000	7,979,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,998.00000	2,022,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,302.00000	9,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,302.00000	3,279,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,698.00000	2,722,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,048.00000	2,072,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,048.00000	3,072,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,198.00000	3,222,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,998.00000	3,022,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,602.00000	9,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,602.00000	7,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,602.00000	5,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,602.00000	3,579,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,398.00000	2,422,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,402.00000	9,379,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,402.00000	3,379,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,598.00000	2,622,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,898.00000	2,922,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,152.00000	9,129,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,848.00000	2,872,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,652.00000	9,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,652.00000	7,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,652.00000	3,629,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,348.00000	2,372,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,252.00000	10,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,252.00000	8,229,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,702.00000	9,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,702.00000	7,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,702.00000	5,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,702.00000	3,679,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,298.00000	2,322,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,952.00000	9,929,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,952.00000	7,929,000	17.73	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.46650	11.41800		16.90	137,426,002.50	11,985	20,062.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		103.00000	101,000	21.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,485.00000	1,435,000	21.32	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		113.00000	110,000	20.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,395.00000	1,344,000	20.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		108.00000	105,000	21.16	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,440.00000	1,389,000	21.16	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.63230	11.58530		17.62	9,305,840.00	800	12,322.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		471.00000	479,000	18.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		786.00000	747,000	18.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		753.00000	714,000	18.10	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		488.00000	496,000	18.10	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.79650	11.74790		17.73	0.00	0	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		708.00000	719,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		760.00000	723,000	17.73	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		689.00000	700,000	17.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		791.00000	754,000	17.83	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		727.00000	740,000	17.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		729.00000	694,000	17.65	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08324	0.08430		22.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		432.00000	324,000	22.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		2.00000	0,000	22.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		2.00000	0,000	22.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		572.00000	676,000	22.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,430.00000	1,324,000	22.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	22.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08460	0.08560		25.24	4,230.00	50	60.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		520.00000	456,000	21.88	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		250.00000	286,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.35930	9.33950		16.47	78,459,011.90	8,383	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,761.00000	2,741,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,561.00000	2,541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,661.00000	2,641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,961.00000	9,941,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,961.00000	7,941,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,961.00000	5,941,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,961.00000	3,941,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,961.00000	1,941,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		961.00000	941,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		66.00000	59,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		27.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,040.00000	1,059,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,040.00000	2,059,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,261.00000	10,241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,261.00000	8,241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,261.00000	6,241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,261.00000	4,241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,261.00000	2,241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,261.00000	1,241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		263.00000	241,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		740.00000	759,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,740.00000	1,759,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,361.00000	10,341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,361.00000	8,341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,361.00000	6,341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,361.00000	4,341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,361.00000	2,341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,361.00000	1,341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		361.00000	341,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		640.00000	659,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,640.00000	1,659,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,011.00000	9,991,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,011.00000	7,991,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,011.00000	5,991,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,011.00000	3,991,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,011.00000	1,991,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,011.00000	991,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		37.00000	9,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		48.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		990.00000	1,009,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,990.00000	2,009,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,061.00000	10,041,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,061.00000	8,041,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,061.00000	6,041,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,061.00000	4,041,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,061.00000	2,041,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,061.00000	1,041,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		21.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		82.00000	41,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		940.00000	959,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,940.00000	1,959,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,211.00000	10,191,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,211.00000	8,191,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,211.00000	6,191,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,211.00000	4,191,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,211.00000	2,191,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,211.00000	1,191,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		214.00000	191,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		790.00000	809,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,790.00000	1,809,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,111.00000	10,091,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,111.00000	8,091,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,111.00000	6,091,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,111.00000	4,091,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,111.00000	2,091,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,111.00000	1,091,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		11.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		122.00000	91,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		890.00000	909,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,890.00000	1,909,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,161.00000	10,141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,161.00000	8,141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,161.00000	6,141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,161.00000	4,141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,161.00000	2,141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,161.00000	1,141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		6.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		167.00000	141,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		840.00000	859,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,840.00000	1,859,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,511.00000	10,491,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,511.00000	8,491,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,511.00000	6,491,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,511.00000	4,491,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,511.00000	2,491,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,511.00000	1,491,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		511.00000	491,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		490.00000	509,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,490.00000	1,509,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,461.00000	10,441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,461.00000	8,441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,461.00000	6,441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,461.00000	4,441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,461.00000	2,441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,461.00000	1,441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		461.00000	441,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		540.00000	559,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,540.00000	1,559,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,561.00000	10,541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,561.00000	8,541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,561.00000	6,541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,561.00000	4,541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,561.00000	1,541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		561.00000	541,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		440.00000	459,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,440.00000	1,459,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,611.00000	10,591,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,611.00000	8,591,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,611.00000	6,591,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,611.00000	4,591,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,611.00000	2,591,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,611.00000	1,591,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		611.00000	591,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		390.00000	409,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,390.00000	1,409,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,411.00000	10,391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,411.00000	8,391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,411.00000	6,391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,411.00000	4,391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,411.00000	2,391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,411.00000	1,391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		411.00000	391,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		590.00000	609,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,590.00000	1,609,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,661.00000	10,641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,661.00000	8,641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,661.00000	6,641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,661.00000	4,641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,661.00000	1,641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		661.00000	641,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		340.00000	359,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,340.00000	1,359,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,811.00000	10,791,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,811.00000	8,791,000	16.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,811.00000	6,791,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,811.00000	4,791,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,811.00000	2,791,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,811.00000	1,791,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		811.00000	791,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		192.00000	209,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	0,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,190.00000	1,209,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.52540	9.48640		15.53	68,801,964.20	7,223	17,420.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		27.00000	26,000	24.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,206.00000	2,166,000	24.42	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		125.00000	123,000	18.61	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		839.00000	798,000	18.61	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,102.00000	1,061,000	19.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		88.00000	86,000	19.93	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		673.00000	633,000	17.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		159.00000	158,000	17.73	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		519.00000	480,000	16.85	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		205.00000	205,000	16.85	0.00	0	750.00

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	9.30	Call		406.00000	416,000	15.47	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		220.00000	191,000	15.47	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.67060	9.63160		16.28	12,668,486.00	1,310	5,911.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,568.00000	10,529,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,569.00000	8,530,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	26.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,570.00000	6,531,000	26.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		18.00000	18,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,586.00000	4,547,000	26.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		72.00000	72,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,640.00000	2,601,000	23.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		135.00000	135,000	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,703.00000	1,664,000	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		279.00000	283,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		847.00000	812,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		675.00000	695,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		243.00000	224,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,469.00000	1,505,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		37.00000	34,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		79.00000	79,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,497.00000	2,458,000	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,618.00000	10,579,000	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,619.00000	8,580,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,620.00000	6,581,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		17.00000	17,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,635.00000	4,596,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		70.00000	69,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,688.00000	2,648,000	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		131.00000	131,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,749.00000	1,710,000	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		268.00000	272,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		886.00000	851,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		645.00000	664,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		263.00000	243,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,422.00000	1,458,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		40.00000	37,000	16.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,318.00000	11,279,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,318.00000	9,279,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	1,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,320.00000	7,280,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		7.00000	7,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,325.00000	5,286,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		47.00000	46,000	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,365.00000	3,325,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		84.00000	84,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,402.00000	2,363,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		159.00000	160,000	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,477.00000	1,439,000	20.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		343.00000	349,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		661.00000	628,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		838.00000	863,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		156.00000	142,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,218.00000	11,179,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,218.00000	9,179,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,220.00000	7,181,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		8.00000	8,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,226.00000	5,187,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		49.00000	49,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,267.00000	3,228,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		90.00000	90,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,308.00000	2,269,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		171.00000	172,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,389.00000	1,351,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		373.00000	381,000	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		591.00000	560,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		910.00000	937,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		128.00000	116,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,368.00000	10,329,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,369.00000	8,330,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,370.00000	6,331,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		23.00000	22,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,391.00000	4,351,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		82.00000	81,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,450.00000	2,410,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		154.00000	155,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,522.00000	1,484,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		329.00000	335,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		697.00000	664,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		803.00000	828,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		171.00000	157,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,657.00000	1,694,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		25.00000	23,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,468.00000	10,429,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,469.00000	8,430,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,470.00000	6,431,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		20.00000	20,000	26.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,488.00000	4,449,000	26.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		77.00000	76,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,545.00000	2,505,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		144.00000	145,000	20.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,612.00000	1,574,000	20.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		302.00000	308,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		770.00000	737,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		737.00000	760,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		205.00000	189,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,562.00000	1,599,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		30.00000	28,000	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,768.00000	10,729,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,769.00000	8,730,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,770.00000	6,731,000	26.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		14.00000	14,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,782.00000	4,743,000	26.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		64.00000	63,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,832.00000	2,792,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		119.00000	119,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,887.00000	1,848,000	21.90	0.00	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	10.40	Call		238.00000	241,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,006.00000	970,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		562.00000	578,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		330.00000	307,000	15.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,285.00000	1,319,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		53.00000	48,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,918.00000	10,879,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,918.00000	8,879,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,920.00000	6,881,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		12.00000	12,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,930.00000	4,891,000	26.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		58.00000	58,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,976.00000	2,937,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		109.00000	109,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,027.00000	1,988,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		212.00000	215,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,130.00000	1,094,000	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		488.00000	500,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		406.00000	379,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,151.00000	1,184,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		69.00000	63,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,218.00000	10,179,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,219.00000	8,180,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		3.00000	2,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,221.00000	6,181,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		27.00000	26,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,245.00000	4,205,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,800.00000	1,838,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	17,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,268.00000	10,229,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,269.00000	8,230,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,270.00000	6,231,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		25.00000	25,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,293.00000	4,254,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		87.00000	87,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,355.00000	2,316,000	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		165.00000	166,000	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,433.00000	1,395,000	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		357.00000	365,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		625.00000	594,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		873.00000	900,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		141.00000	129,000	15.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,752.00000	1,790,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	19,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,318.00000	10,279,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,319.00000	8,280,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,320.00000	6,281,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		24.00000	24,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,342.00000	4,303,000	27.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,705.00000	1,742,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		23.00000	21,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		925.00000	890,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		257.00000	261,000	18.37	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.81680	9.77780		16.43	0.00	0	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		559.00000	564,000	16.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		581.00000	547,000	16.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		541.00000	545,000	16.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		613.00000	578,000	16.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		578.00000	586,000	16.36	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		550.00000	519,000	16.36	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			346.54900	346.02500			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.46200	319.09300			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.77500	324.39900			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			6.60390	6.55790		16.25	18,160,725.00	2,750	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		8,042.00000	7,996,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		6,042.00000	5,996,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		4,042.00000	3,996,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		2,042.00000	1,996,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		15.00000	4,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		57.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		958.00000	1,004,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		1,958.00000	2,004,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		2,958.00000	3,004,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,958.00000	4,004,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,992.00000	7,946,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,992.00000	5,946,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	16.25	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	10.55	Put		3,992.00000	3,946,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,992.00000	1,946,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		34.00000	54,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		26.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,008.00000	1,054,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,008.00000	2,054,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,008.00000	3,054,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,008.00000	4,054,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,942.00000	7,896,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,942.00000	5,896,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,942.00000	3,896,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,942.00000	1,896,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		69.00000	104,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		11.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,058.00000	1,104,000	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.25	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	4.50	Call		2,058.00000	2,104,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,058.00000	3,104,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,058.00000	4,104,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		3.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		145.00000	96,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,292.00000	8,246,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,292.00000	6,246,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,292.00000	4,246,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,292.00000	2,246,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		292.00000	246,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		708.00000	754,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,708.00000	1,754,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,708.00000	2,754,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,708.00000	3,754,000	16.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,192.00000	8,146,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,192.00000	6,146,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,192.00000	4,146,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,192.00000	2,146,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		1.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		193.00000	146,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		808.00000	854,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,808.00000	1,854,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,808.00000	2,854,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,808.00000	3,854,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,342.00000	8,296,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,342.00000	6,296,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,342.00000	4,296,000	16.25	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	8.90	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,342.00000	2,296,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		342.00000	296,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		658.00000	704,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,658.00000	1,704,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,658.00000	2,704,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,658.00000	3,704,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,242.00000	8,196,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,242.00000	6,196,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,242.00000	4,196,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,242.00000	2,196,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		242.00000	196,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		758.00000	804,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,758.00000	1,804,000	16.25	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	4.80	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,758.00000	2,804,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,758.00000	3,804,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,092.00000	8,046,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,092.00000	6,046,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,092.00000	4,046,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,092.00000	2,046,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		6.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		98.00000	46,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		908.00000	954,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,908.00000	1,954,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,908.00000	2,954,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,908.00000	3,954,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,592.00000	8,546,000	16.25	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	13.15	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,592.00000	6,546,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,592.00000	4,546,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,592.00000	2,546,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		592.00000	546,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		408.00000	454,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,408.00000	1,454,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,408.00000	2,454,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,408.00000	3,454,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,542.00000	8,496,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,542.00000	6,496,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,542.00000	4,496,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,542.00000	2,496,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		0.00000	0,000	16.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		542.00000	496,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		458.00000	504,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,458.00000	1,504,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,458.00000	2,504,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,458.00000	3,504,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,442.00000	8,396,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,442.00000	6,396,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,442.00000	4,396,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,442.00000	2,396,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		442.00000	396,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		558.00000	604,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,558.00000	1,604,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,558.00000	2,604,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	16.25	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	3.00	Call		3,558.00000	3,604,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,392.00000	8,346,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,392.00000	6,346,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,392.00000	4,346,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,392.00000	2,346,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		392.00000	346,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		608.00000	654,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,608.00000	1,654,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,608.00000	2,654,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,608.00000	3,654,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,642.00000	8,596,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,642.00000	6,596,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	16.25	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	11.20	Put		4,642.00000	4,596,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,642.00000	2,596,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		642.00000	596,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		358.00000	404,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,358.00000	1,404,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,358.00000	2,404,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,358.00000	3,404,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,492.00000	8,446,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,492.00000	6,446,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,492.00000	4,446,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,492.00000	2,446,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		492.00000	446,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		508.00000	554,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		0.00000	0,000	16.25	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	5.05	Call		1,508.00000	1,554,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,508.00000	2,554,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,508.00000	3,554,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,692.00000	8,646,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,692.00000	6,646,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,692.00000	4,646,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,692.00000	2,646,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		692.00000	646,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		308.00000	354,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,308.00000	1,354,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,308.00000	2,354,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,308.00000	3,354,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	0,000	16.25	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future			6.63790	6.58700		15.35	18,254,225.00	2,750	9,981.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		103.00000	113,000	16.26	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		416.00000	375,000	16.26	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.66140	6.61100		15.92	0.00	0	8,639.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		201.00000	214,000	16.73	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		490.00000	453,000	16.73	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		527.00000	489,000	16.93	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		188.00000	200,000	16.93	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.45390	7.44830		9.95	74,539.00	10	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		148.00000	154,000	9.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	9.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		100.00000	104,000	9.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,000	9.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		198.00000	204,000	9.95	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	9.95	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.57240	7.55490		10.94	75,724.00	10	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		204.00000	206,000	11.15	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		149.00000	134,000	11.15	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			141.08200	140.91500			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.42800	143.25800			0.00	0	0.00
GOVI On	05/08/2010	GOVI			320.76400	320.39200		6.57	0.00	0	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		61,786.00000	63,792,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		13,866.00000	12,152,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			326.09800	325.72000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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	32,800.00000	29,020,000		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	32,900.00000	29,120,000		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	32,700.00000	28,920,000		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			381.02800	381.51500		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
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			6.62300	6.61500		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54900	6.53500		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.46600	6.43500			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.40100	6.39500			0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.40100	6.39500			0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.40100	6.39500			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.40200	6.39500			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.50700	6.51500			0.00	200	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.64100	6.67500			0.00	100	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.01600	7.01500			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.34700	7.32500			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.60500	7.58500			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			311.98400	311.62800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.17200	316.81000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.01700	8.03800		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,345.00000	3,430,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		67.00000	53,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,322.00000	2,392,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		182.00000	153,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,424.00000	4,517,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		22.00000	16,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		436.00000	386,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,424.00000	1,472,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,642.00000	2,544,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		88.00000	88,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.09900	8.12200		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,382.00000	2,440,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		711.00000	667,000	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	04/11/2010	Bond Future	8.55	Call		2,540.00000	2,601,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		650.00000	609,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,228.00000	2,284,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		777.00000	730,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,140.00000	3,048,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		325.00000	336,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.15700	8.18200		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,073.00000	1,105,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,275.00000	2,201,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,164.00000	1,198,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,152.00000	2,080,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		985.00000	1,015,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,401.00000	2,325,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.97900	8.98000		10.00	0.00	0	20,749.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,338.00000	3,300,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		868.00000	821,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		908.00000	867,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,077.00000	3,027,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,998.00000	6,988,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		163.00000	144,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,983.00000	8,982,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		63.00000	52,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,911.00000	1,866,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,725.00000	1,671,000	10.27	0.00	0	48.00

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	8.50	Put		4,938.00000	4,902,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		340.00000	313,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.04400	9.04500		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,300.00000	4,272,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,446.00000	2,409,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,571.00000	4,544,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,272.00000	2,236,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,031.00000	4,003,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,625.00000	2,588,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,751.00000	4,715,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,001.00000	1,974,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.09400	9.09500		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,596.00000	3,575,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,459.00000	4,429,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,826.00000	3,805,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,233.00000	4,203,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,374.00000	3,353,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,695.00000	4,665,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.90600	7.92700		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,879.00000	3,955,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		6.00000	5,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.98300	8.00700		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,177.00000	2,230,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		467.00000	436,000	4.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		2,308.00000	2,363,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		427.00000	398,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,049.00000	2,100,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		511.00000	478,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.03300	8.05700		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,156.00000	1,186,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,345.00000	1,296,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,243.00000	1,276,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,266.00000	1,220,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,072.00000	1,101,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,427.00000	1,377,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.64100	8.66300		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,113.00000	3,201,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		148.00000	123,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.73000	8.75200		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,222.00000	3,287,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		776.00000	731,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,402.00000	3,469,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		714.00000	671,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,046.00000	3,108,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		842.00000	794,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.80000	8.82300		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,342.00000	1,374,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,920.00000	2,840,000	6.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		1,447.00000	1,481,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,778.00000	2,701,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,242.00000	1,272,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,067.00000	2,986,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.74800	8.75900		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,982.00000	3,016,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		246.00000	218,000	7.60	108,564.00	498	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		914.00000	913,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,250.00000	1,186,000	7.16	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		0.00000	1,054,000	7.20	87,482.00	83	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	1,043,000	7.20	86,569.00	83	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		0.00000	3,042,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		0.00000	159,000	6.81	79,182.00	498	249.00
R204	On	04/11/2010	Bond Future			8.82900	8.84100		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,196.00000	3,225,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		968.00000	930,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,388.00000	3,418,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		892.00000	856,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,013.00000	3,040,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,054.00000	1,014,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.89200	8.90400		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,339.00000	1,349,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,550.00000	3,495,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,448.00000	1,459,000	7.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Put		3,381.00000	3,328,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,237.00000	1,246,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,726.00000	3,670,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.80100	7.82400		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,387.00000	3,454,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		3.00000	3,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.88300	7.90700		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,906.00000	1,950,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		293.00000	271,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,014.00000	2,060,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		266.00000	246,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,800.00000	1,843,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		321.00000	298,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.93300	7.95900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,026.00000	1,055,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		921.00000	884,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,096.00000	1,126,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		864.00000	828,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		959.00000	987,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		982.00000	944,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.77600	8.79700		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,144.00000	4,248,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		107.00000	87,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,901.00000	2,985,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.25	Put		273.00000	232,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,443.00000	3,318,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		132.00000	132,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.84700	8.87000		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,267.00000	3,339,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,102.00000	1,041,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,463.00000	3,538,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,018.00000	960,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,076.00000	3,145,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,192.00000	1,128,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.90300	8.92600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,939.00000	1,983,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,943.00000	2,857,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,076.00000	2,122,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,794.00000	2,709,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,807.00000	1,849,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,099.00000	3,011,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.83200	8.85400		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,995.00000	4,105,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		140.00000	115,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.90300	8.92500		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,202.00000	3,270,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,270.00000	1,205,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,400.00000	3,470,000	9.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		1,176.00000	1,113,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,010.00000	3,074,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,372.00000	1,303,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.95700	8.98000		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,929.00000	1,972,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,306.00000	3,213,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,067.00000	2,113,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,142.00000	3,052,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,796.00000	1,837,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,476.00000	3,381,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91000	8.91000		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		955.00000	916,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,223.00000	2,184,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95800	8.95900		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,872.00000	2,848,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,556.00000	2,524,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,081.00000	3,058,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,382.00000	2,351,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,670.00000	2,646,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,740.00000	2,708,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.99500	8.99600		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,391.00000	3,373,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,360.00000	3,335,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,596.00000	3,579,000	14.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Put		3,183.00000	3,158,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,192.00000	3,174,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,547.00000	3,521,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.90700	316.53900			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.17600	321.80300			0.00	0	0.00
Total for Derivatives :										1,272,724,421.60	151,119	487,162.00

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			6.89500	6.90500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.97000	7.99000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94000	8.94000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.85500	7.87500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.59000	8.61000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.70000	8.70500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.75500	7.77500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.73000	8.75000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.79000	8.81000			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 31/03/2036 Spot Bond			8.88000	8.87500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							1,272,724,421.60	151,119	487,162.00