



Daily MTM Report

Daily summary for: 12/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.52620	7.59560		17.49	67,171,335.00	8,925	253,071.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		13.00000	9,000	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		817.00000	883,000	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,554.00000	8,624,000	49.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	46.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,554.00000	6,624,000	46.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,446.00000	3,376,000	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,604.00000	8,674,000	49.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	46.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,604.00000	6,674,000	46.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,396.00000	3,326,000	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	49.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,704.00000	8,774,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,004.00000	9,074,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,204.00000	9,274,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,204.00000	7,274,000	47.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,204.00000	3,274,000	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,154.00000	9,224,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,154.00000	7,224,000	47.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,154.00000	3,224,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,846.00000	1,776,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,846.00000	2,776,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,104.00000	9,174,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,104.00000	7,174,000	47.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,904.00000	8,974,000	49.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,954.00000	9,024,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,854.00000	8,924,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,854.00000	6,924,000	47.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		248.00000	200,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		102.00000	124,000	17.65	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,146.00000	1,077,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,146.00000	2,076,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,146.00000	3,076,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,754.00000	8,824,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,754.00000	6,824,000	46.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,246.00000	1,177,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,246.00000	2,176,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,246.00000	3,176,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,654.00000	8,724,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		394.00000	336,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		48.00000	60,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,346.00000	1,276,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,346.00000	3,276,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,704.00000	6,774,000	46.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	43.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,204.00000	5,274,000	43.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		18.00000	13,000	21.09	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		722.00000	787,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		355.00000	299,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		59.00000	73,000	18.12	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,296.00000	1,227,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,296.00000	2,226,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,296.00000	3,226,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		11.00000	8,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		865.00000	932,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4.00000	3,000	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,158.00000	1,227,000	23.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,004.00000	7,074,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,954.00000	7,024,000	47.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,954.00000	4,024,000	39.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	47.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,904.00000	6,974,000	47.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		5.00000	4,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,109.00000	1,178,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		899.00000	831,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		3.00000	5,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,896.00000	1,826,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,896.00000	2,826,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		9.00000	7,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		913.00000	981,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		217.00000	171,000	17.49	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		121.00000	145,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,096.00000	2,026,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,096.00000	3,026,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,454.00000	5,524,000	43.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,454.00000	4,524,000	40.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,454.00000	3,524,000	36.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		8.00000	6,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		962.00000	1,030,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		188.00000	149,000	17.72	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		142.00000	173,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,047.00000	978,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	2,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,046.00000	1,976,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,046.00000	2,976,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,504.00000	5,574,000	43.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,504.00000	4,574,000	40.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,504.00000	3,574,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		7.00000	5,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,011.00000	1,079,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		997.00000	929,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	3,000	20.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,996.00000	1,926,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,996.00000	2,926,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,554.00000	5,624,000	44.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,554.00000	3,624,000	36.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		6.00000	4,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,060.00000	1,128,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		948.00000	879,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		2.00000	3,000	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,946.00000	1,876,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,946.00000	2,876,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,704.00000	5,774,000	44.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,704.00000	4,774,000	41.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,704.00000	3,774,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4.00000	3,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,208.00000	1,277,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		90.00000	70,000	18.84	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		294.00000	344,000	18.84	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		801.00000	734,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		5.00000	8,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,796.00000	1,726,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,796.00000	2,726,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		77.00000	59,000	19.07	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		331.00000	383,000	19.07	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		753.00000	686,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		7.00000	10,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,746.00000	1,676,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,746.00000	2,676,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,804.00000	5,874,000	44.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,804.00000	3,874,000	38.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3.00000	2,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,307.00000	1,376,000	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		66.00000	50,000	19.29	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		370.00000	424,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		705.00000	639,000	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		9.00000	13,000	19.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,696.00000	1,626,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,696.00000	2,626,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,904.00000	5,974,000	45.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,904.00000	3,974,000	39.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,104.00000	6,174,000	45.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,104.00000	5,174,000	42.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,104.00000	4,174,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,104.00000	3,174,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,054.00000	6,124,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,054.00000	5,124,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,054.00000	4,124,000	39.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		477.00000	416,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		31.00000	40,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,446.00000	1,376,000	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	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,446.00000	2,376,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,004.00000	6,074,000	45.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,004.00000	4,074,000	39.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,004.00000	3,074,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,505.00000	1,575,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		35.00000	26,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		539.00000	600,000	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		521.00000	458,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		25.00000	32,000	18.75	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,496.00000	1,426,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,496.00000	2,426,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,854.00000	5,924,000	45.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,854.00000	3,924,000	38.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		57.00000	43,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		411.00000	467,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		658.00000	592,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		12.00000	16,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,646.00000	1,576,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,646.00000	2,576,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,754.00000	5,824,000	44.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,754.00000	4,824,000	41.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,754.00000	3,824,000	38.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,356.00000	1,426,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	2,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,257.00000	1,326,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,404.00000	5,474,000	43.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,404.00000	4,474,000	40.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	1,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,406.00000	1,475,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		611.00000	547,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		15.00000	21,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,596.00000	1,526,000	22.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,604.00000	5,674,000	44.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,604.00000	3,674,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	25.13	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,605.00000	1,675,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		435.00000	375,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		39.00000	49,000	18.43	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,396.00000	1,326,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,396.00000	2,326,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,254.00000	4,324,000	40.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,655.00000	1,725,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	1,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,456.00000	1,525,000	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		317.00000	264,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		71.00000	88,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,904.00000	7,974,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,404.00000	6,474,000	46.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,904.00000	4,974,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,404.00000	3,474,000	35.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,097.00000	1,028,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	2,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,596.00000	2,526,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,096.00000	4,026,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,154.00000	8,224,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,654.00000	6,724,000	46.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,654.00000	3,724,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		21.00000	16,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		675.00000	740,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		850.00000	782,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		4.00000	6,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,346.00000	2,276,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,846.00000	3,776,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	25.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,705.00000	1,775,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		161.00000	129,000	17.94	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		165.00000	203,000	17.94	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,654.00000	4,724,000	41.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.34	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,304.00000	4,374,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.90	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,555.00000	1,625,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,755.00000	1,825,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		140.00000	111,000	18.17	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		194.00000	235,000	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,604.00000	4,674,000	41.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,004.00000	2,074,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,904.00000	1,974,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		121.00000	95,000	18.39	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		225.00000	269,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,054.00000	2,124,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,954.00000	2,024,000	26.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,855.00000	1,924,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		105.00000	81,000	18.62	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		259.00000	305,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,954.00000	5,024,000	42.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		30.00000	22,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		584.00000	646,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,154.00000	5,224,000	42.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,054.00000	3,124,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,954.00000	3,024,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,854.00000	2,924,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		15.00000	11,000	21.31	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		769.00000	835,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,004.00000	5,074,000	42.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,904.00000	2,974,000	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,804.00000	2,874,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		25.00000	19,000	20.64	0.00	0	135.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		629.00000	693,000	20.64	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,854.00000	4,924,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,754.00000	2,824,000	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,654.00000	2,724,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,554.00000	2,624,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,454.00000	2,524,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,354.00000	2,424,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,254.00000	2,324,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,154.00000	2,224,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		41.00000	31,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		495.00000	555,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.09	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,554.00000	4,624,000	41.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	0,000	26.03	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,805.00000	1,874,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,804.00000	4,874,000	41.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,704.00000	2,774,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,604.00000	2,674,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,504.00000	2,574,000	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,304.00000	2,374,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,204.00000	2,274,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,104.00000	2,174,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		48.00000	36,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		452.00000	510,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,404.00000	2,474,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,104.00000	8,174,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,896.00000	3,826,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,154.00000	6,224,000	45.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,154.00000	4,224,000	39.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,204.00000	8,274,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,204.00000	6,274,000	45.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,204.00000	4,274,000	40.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,796.00000	3,726,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,354.00000	8,424,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,354.00000	6,424,000	46.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,354.00000	4,424,000	40.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,646.00000	3,576,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,254.00000	8,324,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,254.00000	6,324,000	45.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,746.00000	3,676,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,904.00000	9,974,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,304.00000	8,374,000	49.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,304.00000	6,374,000	45.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,696.00000	3,626,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,404.00000	8,474,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,596.00000	3,526,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,454.00000	8,524,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,454.00000	6,524,000	46.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		566.00000	502,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		20.00000	26,000	18.90	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,546.00000	1,476,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,546.00000	2,476,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,546.00000	3,476,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,004.00000	8,074,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,996.00000	3,926,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	49.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,054.00000	8,124,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,946.00000	3,876,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,504.00000	8,574,000	49.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,504.00000	6,574,000	46.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,496.00000	3,426,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		282.00000	230,000	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		86.00000	104,000	17.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.64130	7.71200		17.28	4,195,073.70	549	26,586.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,138.00000	8,209,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,138.00000	6,209,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,139.00000	4,210,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		27.00000	23,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,165.00000	2,232,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		895.00000	830,000	15.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		33.00000	39,000	15.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,865.00000	1,794,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	20.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,862.00000	2,792,000	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,862.00000	3,791,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,088.00000	8,159,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,088.00000	6,159,000	30.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,089.00000	4,160,000	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		30.00000	25,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,118.00000	2,184,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		279.00000	248,000	17.90	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		367.00000	407,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		939.00000	873,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		27.00000	32,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,915.00000	1,844,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,912.00000	2,842,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,912.00000	3,841,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		262.00000	232,000	18.10	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		400.00000	441,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,188.00000	8,259,000	34.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,188.00000	6,259,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,189.00000	4,260,000	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		25.00000	21,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,213.00000	2,280,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		245.00000	217,000	18.30	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		433.00000	476,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		851.00000	787,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		39.00000	46,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,815.00000	1,745,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,812.00000	2,742,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,812.00000	3,741,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,238.00000	8,309,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,238.00000	6,309,000	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,239.00000	4,310,000	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		23.00000	20,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,261.00000	2,329,000	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		230.00000	203,000	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		468.00000	512,000	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		809.00000	746,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		47.00000	55,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,766.00000	1,695,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,762.00000	2,692,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,762.00000	3,691,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,338.00000	8,409,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,338.00000	6,409,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,339.00000	4,410,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		20.00000	17,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,358.00000	2,426,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		202.00000	178,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		540.00000	587,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		727.00000	667,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		65.00000	76,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,667.00000	1,596,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,662.00000	2,592,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,662.00000	3,591,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,388.00000	8,459,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,388.00000	6,459,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,389.00000	4,460,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		19.00000	16,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,407.00000	2,475,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		190.00000	167,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		578.00000	626,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		688.00000	629,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		76.00000	88,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,617.00000	1,546,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,613.00000	2,542,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,612.00000	3,541,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,438.00000	8,509,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,438.00000	6,509,000	31.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,439.00000	4,510,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		17.00000	15,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,455.00000	2,524,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		178.00000	157,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		616.00000	666,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		650.00000	592,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		88.00000	101,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,568.00000	1,497,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,563.00000	2,492,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,562.00000	3,491,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,588.00000	8,659,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,588.00000	6,659,000	31.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,589.00000	4,660,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		14.00000	11,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,602.00000	2,670,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		543.00000	491,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		131.00000	150,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,420.00000	1,349,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,413.00000	2,342,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,412.00000	3,341,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,538.00000	8,609,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,538.00000	6,609,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,539.00000	4,610,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		15.00000	12,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,553.00000	2,621,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		157.00000	138,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		695.00000	747,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		578.00000	523,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		116.00000	132,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,469.00000	1,398,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,463.00000	2,392,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,462.00000	3,391,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,688.00000	8,759,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,688.00000	6,759,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,689.00000	4,760,000	27.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		12.00000	10,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,700.00000	2,769,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		130.00000	115,000	20.35	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		818.00000	874,000	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		479.00000	430,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		167.00000	189,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,321.00000	1,251,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	10,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,313.00000	2,242,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,312.00000	3,241,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		147.00000	130,000	19.94	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		735.00000	789,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,988.00000	8,059,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,988.00000	6,059,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,989.00000	4,060,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		34.00000	29,000	25.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,022.00000	2,088,000	25.48	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	7.70	Call		318.00000	283,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		306.00000	342,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,030.00000	962,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		18.00000	21,000	15.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,014.00000	1,944,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,012.00000	2,941,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,012.00000	3,941,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,038.00000	8,109,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,038.00000	6,109,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,039.00000	4,110,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		32.00000	27,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,070.00000	2,136,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		298.00000	265,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		336.00000	374,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		984.00000	917,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		22.00000	26,000	15.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,964.00000	1,894,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,962.00000	2,891,000	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,962.00000	3,891,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,288.00000	8,359,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,288.00000	6,359,000	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,289.00000	4,360,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		22.00000	18,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,310.00000	2,377,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		216.00000	190,000	18.71	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		504.00000	549,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		767.00000	706,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		55.00000	65,000	16.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,716.00000	1,645,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,712.00000	2,642,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,712.00000	3,641,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,488.00000	8,559,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,488.00000	6,559,000	31.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,489.00000	4,560,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		16.00000	13,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,504.00000	2,572,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		167.00000	147,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		655.00000	706,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		613.00000	557,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		101.00000	116,000	16.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,518.00000	1,448,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,513.00000	2,442,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,512.00000	3,441,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,638.00000	8,709,000	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,638.00000	6,709,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,639.00000	4,710,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		13.00000	11,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,651.00000	2,720,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		139.00000	122,000	20.15	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		777.00000	831,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		510.00000	460,000	16.73	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		148.00000	169,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,371.00000	1,300,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,363.00000	2,292,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,362.00000	3,291,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		49.00000	43,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,637.00000	1,702,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		57.00000	50,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,495.00000	1,559,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		947.00000	1,005,000	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		109.00000	96,000	20.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,080.00000	1,139,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		92.00000	80,000	21.58	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		60.00000	52,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,448.00000	1,511,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		66.00000	58,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,354.00000	1,417,000	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		103.00000	90,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		991.00000	1,049,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		254.00000	285,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		366.00000	326,000	17.19	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		342.00000	303,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		280.00000	312,000	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.75530	7.82760		17.29	775,530.00	100	7,271.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,123.00000	8,195,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,124.00000	6,196,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		21.00000	18,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,143.00000	4,213,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		79.00000	71,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,201.00000	2,266,000	24.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		374.00000	341,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		496.00000	536,000	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		956.00000	893,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		78.00000	88,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,887.00000	1,815,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		9.00000	10,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,879.00000	2,807,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,878.00000	3,805,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		218.00000	198,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		940.00000	993,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,173.00000	8,245,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,174.00000	6,246,000	27.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		20.00000	17,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,192.00000	4,262,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		76.00000	68,000	24.58	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,248.00000	2,313,000	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		916.00000	855,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		88.00000	100,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,838.00000	1,766,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		10.00000	11,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,829.00000	2,757,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,828.00000	3,756,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,223.00000	8,295,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		2.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,224.00000	6,296,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		19.00000	16,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,241.00000	4,311,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		73.00000	66,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,295.00000	2,361,000	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		341.00000	311,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		563.00000	606,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		878.00000	818,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		100.00000	113,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,789.00000	1,718,000	17.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		11.00000	13,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,780.00000	2,707,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,778.00000	3,706,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,273.00000	8,345,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,274.00000	6,346,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		18.00000	15,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,290.00000	4,360,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		70.00000	63,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,342.00000	2,408,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		325.00000	296,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		597.00000	641,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		841.00000	782,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		113.00000	127,000	16.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,741.00000	1,669,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	14,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,730.00000	2,658,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,728.00000	3,656,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		357.00000	325,000	18.13	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		529.00000	570,000	18.13	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	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,322.00000	8,395,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,323.00000	6,396,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		17.00000	14,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,339.00000	4,409,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		68.00000	61,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,456,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		311.00000	283,000	18.63	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		633.00000	678,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		805.00000	747,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		127.00000	142,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,692.00000	1,621,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		14.00000	16,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,680.00000	2,608,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,678.00000	3,606,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,372.00000	8,445,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,373.00000	6,446,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		16.00000	13,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,388.00000	4,458,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		66.00000	59,000	25.02	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,438.00000	2,504,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		297.00000	270,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		669.00000	715,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		769.00000	713,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		141.00000	158,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,644.00000	1,572,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		16.00000	17,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,630.00000	2,558,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,628.00000	3,556,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,422.00000	8,495,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,423.00000	6,496,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		15.00000	12,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,437.00000	4,507,000	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		63.00000	57,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,485.00000	2,552,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		284.00000	258,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		706.00000	753,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		735.00000	680,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		157.00000	175,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,595.00000	1,524,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		17.00000	19,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,580.00000	2,508,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,578.00000	3,506,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,622.00000	8,695,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,623.00000	6,696,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		12.00000	10,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,634.00000	4,705,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		55.00000	49,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,677.00000	2,744,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		238.00000	216,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		860.00000	911,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		609.00000	560,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		231.00000	255,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,404.00000	1,333,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		26.00000	28,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,382.00000	2,309,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,378.00000	3,306,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,572.00000	8,645,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	27.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,573.00000	6,646,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		12.00000	10,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,584.00000	4,655,000	27.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		57.00000	51,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,629.00000	2,696,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		249.00000	226,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		821.00000	871,000	19.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		639.00000	589,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		211.00000	234,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,451.00000	1,381,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		23.00000	26,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,431.00000	2,359,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,428.00000	3,356,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		209.00000	190,000	20.15	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		981.00000	1,035,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,672.00000	8,745,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,673.00000	6,746,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		11.00000	9,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,683.00000	4,754,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		53.00000	48,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,725.00000	2,793,000	25.67	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	8.50	Call		228.00000	207,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		900.00000	952,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		581.00000	533,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		253.00000	278,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,357.00000	1,286,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		29.00000	31,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,332.00000	2,260,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,328.00000	3,256,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		272.00000	247,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		744.00000	792,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,023.00000	8,096,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,024.00000	6,097,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		24.00000	20,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,046.00000	4,115,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		85.00000	76,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,107.00000	2,171,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		410.00000	375,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		432.00000	470,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,037.00000	972,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		59.00000	67,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,985.00000	1,913,000	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	8,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,979.00000	2,907,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,978.00000	3,905,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,073.00000	8,146,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,074.00000	6,147,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		22.00000	19,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,094.00000	4,164,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		82.00000	73,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,154.00000	2,218,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		392.00000	358,000	17.79	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		464.00000	503,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		996.00000	932,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		68.00000	77,000	15.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,936.00000	1,864,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		8.00000	9,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,929.00000	2,857,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,928.00000	3,855,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,472.00000	8,545,000	29.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,473.00000	6,546,000	27.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		14.00000	12,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,486.00000	4,557,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		61.00000	55,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,533.00000	2,600,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		702.00000	649,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		174.00000	194,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,547.00000	1,476,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		19.00000	21,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,531.00000	2,458,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,528.00000	3,456,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,522.00000	8,595,000	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,523.00000	6,596,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		13.00000	11,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,535.00000	4,606,000	27.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		59.00000	53,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,581.00000	2,648,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		260.00000	236,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		782.00000	831,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		670.00000	618,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		192.00000	213,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,499.00000	1,428,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		21.00000	23,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,481.00000	2,409,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,478.00000	3,406,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,223.00000	7,296,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		5.00000	4,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,227.00000	5,299,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		38.00000	33,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,260.00000	3,328,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		146.00000	133,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,368.00000	1,428,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,778.00000	4,705,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,413.00000	1,473,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		141.00000	128,000	21.84	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		106.00000	96,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,778.00000	1,841,000	23.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		131.00000	119,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,503.00000	1,564,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		103.00000	93,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,825.00000	1,888,000	23.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		430.00000	393,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		402.00000	438,000	17.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.86970	7.94330		17.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		497.00000	430,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		554.00000	560,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		474.00000	438,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		581.00000	618,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		519.00000	452,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		526.00000	532,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		920.00000	937,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		363.00000	307,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,670.00000	2,718,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		113.00000	88,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.98520	8.05910		17.65	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		906.00000	854,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		297.00000	319,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		874.00000	823,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		315.00000	338,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		938.00000	885,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		279.00000	300,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.17800	11.28990		16.70	9,590,724.00	858	32,237.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,760.00000	10,872,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	44.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,760.00000	8,872,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,060.00000	11,172,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,060.00000	9,172,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,560.00000	10,672,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,560.00000	8,672,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,560.00000	6,672,000	42.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,560.00000	4,672,000	34.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,410.00000	10,522,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,410.00000	8,522,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	42.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,410.00000	6,522,000	42.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,410.00000	4,522,000	34.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,310.00000	10,422,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,310.00000	8,422,000	44.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,311.00000	2,423,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		11.00000	10,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,321.00000	1,432,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		717.00000	620,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		27.00000	42,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,691.00000	1,580,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	2,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,110.00000	10,222,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,110.00000	8,222,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,160.00000	10,272,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,160.00000	8,272,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		15.00000	14,000	21.07	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,175.00000	1,286,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		151.00000	127,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		311.00000	399,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		855.00000	752,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		15.00000	24,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,841.00000	1,729,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	44.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,610.00000	10,722,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,610.00000	6,722,000	42.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,610.00000	4,722,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,810.00000	10,922,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,810.00000	8,922,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,810.00000	6,922,000	42.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,960.00000	11,072,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,960.00000	9,072,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		24.00000	21,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		984.00000	1,093,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		234.00000	193,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		194.00000	265,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,047.00000	938,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		7.00000	10,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,010.00000	11,122,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,010.00000	9,122,000	44.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		208.00000	174,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		218.00000	296,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		998.00000	891,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		8.00000	13,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,910.00000	11,022,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,910.00000	9,022,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,911.00000	3,023,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		3.00000	3,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,913.00000	2,025,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		27.00000	24,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		937.00000	1,046,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		262.00000	213,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		172.00000	235,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,096.00000	986,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		6.00000	8,000	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,860.00000	10,972,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	42.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,860.00000	6,972,000	42.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,860.00000	4,972,000	36.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	44.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,710.00000	10,822,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,710.00000	8,822,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,660.00000	10,772,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,660.00000	8,772,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,660.00000	6,772,000	42.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,660.00000	4,772,000	35.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,510.00000	10,622,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,510.00000	8,622,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,510.00000	6,622,000	42.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,510.00000	4,622,000	34.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		68.00000	59,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		578.00000	681,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		544.00000	460,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		54.00000	82,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,492.00000	1,381,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	3,000	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	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,460.00000	10,572,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,460.00000	8,572,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,360.00000	10,472,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,360.00000	8,472,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,361.00000	2,473,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		97.00000	82,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		457.00000	554,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		672.00000	578,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		32.00000	50,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,260.00000	10,372,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,260.00000	8,372,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	42.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,760.00000	6,872,000	42.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	40.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,760.00000	5,872,000	40.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,760.00000	4,872,000	35.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,760.00000	3,872,000	31.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,262.00000	2,374,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		12.00000	11,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,272.00000	1,383,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		121.00000	102,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		381.00000	474,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		762.00000	663,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		22.00000	35,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,741.00000	1,630,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	2,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,961.00000	3,073,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	43.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,310.00000	7,422,000	43.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,310.00000	5,422,000	38.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,310.00000	4,422,000	33.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		34.00000	30,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		844.00000	952,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		323.00000	265,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		133.00000	187,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	43.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,210.00000	7,322,000	43.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		5.00000	4,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,715.00000	1,826,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		43.00000	37,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		753.00000	859,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		391.00000	323,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		101.00000	145,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,294.00000	1,183,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		4.00000	5,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	43.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,910.00000	7,022,000	43.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	41.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,910.00000	6,022,000	41.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,910.00000	5,022,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,910.00000	4,022,000	31.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,411.00000	2,523,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		9.00000	8,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,419.00000	1,530,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		86.00000	73,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		496.00000	595,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		628.00000	537,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		38.00000	59,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,592.00000	1,480,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		61.00000	52,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		621.00000	724,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		504.00000	423,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		64.00000	95,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,443.00000	1,331,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	3,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	42.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,360.00000	6,472,000	42.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,360.00000	5,472,000	38.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		3.00000	3,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,863.00000	1,975,000	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		30.00000	27,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		890.00000	999,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,145.00000	1,035,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		5.00000	7,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,260.00000	7,372,000	43.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,260.00000	5,372,000	38.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,260.00000	4,372,000	33.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,761.00000	2,873,000	27.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,764.00000	1,876,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		38.00000	33,000	19.67	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		798.00000	905,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		356.00000	293,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		116.00000	165,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,244.00000	1,133,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	5,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,160.00000	7,272,000	43.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	41.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,160.00000	6,272,000	41.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,160.00000	5,272,000	37.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,160.00000	4,272,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		5.00000	5,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,665.00000	1,777,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		48.00000	42,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		708.00000	814,000	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		427.00000	355,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		87.00000	127,000	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,343.00000	1,232,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	4,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		6.00000	5,000	22.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,616.00000	1,727,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		54.00000	47,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		664.00000	769,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,393.00000	1,282,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	4,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,960.00000	7,072,000	43.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	41.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,960.00000	6,072,000	41.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,960.00000	5,072,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,960.00000	4,072,000	31.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		8.00000	7,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,468.00000	1,579,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		77.00000	65,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		537.00000	637,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		586.00000	498,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		46.00000	70,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,542.00000	1,431,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	3,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,461.00000	2,573,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,710.00000	6,822,000	42.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	40.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,710.00000	5,822,000	40.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,710.00000	4,822,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,710.00000	3,822,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,162.00000	2,274,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,460.00000	6,572,000	42.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,460.00000	5,572,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,460.00000	4,572,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,460.00000	3,572,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		3.00000	3,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,963.00000	2,075,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,260.00000	6,372,000	41.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		188.00000	157,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		248.00000	329,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		950.00000	844,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		10.00000	16,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,941.00000	1,829,000	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,110.00000	6,222,000	41.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,110.00000	5,222,000	37.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	28.43	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,110.00000	3,222,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		169.00000	141,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		279.00000	363,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		902.00000	797,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		12.00000	19,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,210.00000	5,322,000	37.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,210.00000	4,322,000	33.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,210.00000	3,322,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	2,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,212.00000	2,324,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		13.00000	12,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,223.00000	1,334,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		135.00000	114,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		345.00000	436,000	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		808.00000	707,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		18.00000	29,000	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,791.00000	1,680,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,610.00000	8,722,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,110.00000	7,222,000	43.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	39.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,610.00000	5,722,000	39.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,110.00000	4,222,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,611.00000	2,723,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		17.00000	15,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,127.00000	1,237,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		465.00000	388,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		75.00000	110,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,891.00000	1,779,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,390.00000	3,278,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,711.00000	2,823,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,860.00000	8,972,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	43.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,360.00000	7,472,000	43.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	41.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,860.00000	5,972,000	41.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,360.00000	4,472,000	33.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,861.00000	2,973,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		10.00000	9,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,370.00000	1,481,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		292.00000	238,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		152.00000	210,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,642.00000	1,530,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,140.00000	3,028,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,310.00000	9,422,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	44.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,810.00000	7,922,000	44.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	41.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,310.00000	6,422,000	41.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,810.00000	4,922,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,310.00000	3,422,000	29.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		4.00000	3,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,814.00000	1,925,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		108.00000	91,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		418.00000	513,000	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,195.00000	1,084,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		5.00000	6,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,690.00000	2,578,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	43.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,010.00000	7,122,000	43.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,010.00000	6,122,000	41.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,010.00000	5,122,000	36.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,010.00000	4,122,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,011.00000	3,123,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,511.00000	2,623,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	2,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,012.00000	2,124,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		7.00000	6,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,517.00000	1,628,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		21.00000	19,000	20.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,031.00000	1,141,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,811.00000	2,923,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	43.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,060.00000	7,172,000	43.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,060.00000	6,172,000	41.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,060.00000	5,172,000	37.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,060.00000	4,172,000	32.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,561.00000	2,673,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	2,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,062.00000	2,174,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		6.00000	6,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,566.00000	1,678,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		19.00000	17,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,079.00000	1,189,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,661.00000	2,773,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.81	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,210.00000	6,322,000	41.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		2.00000	2,000	24.48	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,112.00000	2,224,000	24.48	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	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	1,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,060.00000	3,173,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,510.00000	9,622,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	44.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,510.00000	7,622,000	44.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,510.00000	5,622,000	39.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,510.00000	3,622,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,490.00000	2,378,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,410.00000	9,522,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	43.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,410.00000	7,522,000	43.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,410.00000	5,522,000	38.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,410.00000	3,522,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,590.00000	2,478,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,460.00000	9,572,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	44.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,460.00000	7,572,000	44.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,540.00000	2,428,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,710.00000	9,822,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	44.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,710.00000	7,822,000	44.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,290.00000	2,178,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,810.00000	9,922,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	40.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,810.00000	5,922,000	40.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,810.00000	3,922,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,190.00000	2,079,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,760.00000	9,872,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	44.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,760.00000	7,872,000	44.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,240.00000	2,128,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,860.00000	9,972,000	44.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,860.00000	7,972,000	44.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,860.00000	3,972,000	31.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,140.00000	2,029,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,010.00000	10,122,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,010.00000	8,122,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,991.00000	1,879,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,060.00000	10,172,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,060.00000	8,172,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,960.00000	10,072,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,960.00000	8,072,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,041.00000	1,929,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,260.00000	9,372,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	29.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,260.00000	3,372,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,740.00000	2,628,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,090.00000	1,979,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,090.00000	2,978,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,240.00000	3,128,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,040.00000	2,928,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,560.00000	9,672,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	44.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,560.00000	7,672,000	44.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,560.00000	5,672,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,560.00000	3,672,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,440.00000	2,328,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,360.00000	9,472,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,360.00000	3,472,000	29.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,640.00000	2,528,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,940.00000	2,828,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,110.00000	9,222,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,890.00000	2,778,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,610.00000	9,722,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	44.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,610.00000	7,722,000	44.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,610.00000	3,722,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,390.00000	2,278,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,210.00000	10,322,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,210.00000	8,322,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,660.00000	9,772,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	44.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,660.00000	7,772,000	44.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	40.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,660.00000	5,772,000	40.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,660.00000	3,772,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,340.00000	2,228,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,910.00000	10,022,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,910.00000	8,022,000	44.79	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.34660	11.46080		16.40	226,932.00	20	2,436.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		131.00000	110,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,470.00000	1,563,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		148.00000	124,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,387.00000	1,477,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		139.00000	117,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,428.00000	1,520,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.51410	11.63020		16.42	0.00	0	120.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		488.00000	435,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		758.00000	821,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		693.00000	790,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		473.00000	454,000	17.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08090	0.08190		21.33	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		325.00000	251,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		135.00000	161,000	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		50.00000	35,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		860.00000	945,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,195.00000	1,095,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		5.00000	5,000	24.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08220	0.08330		24.96	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		447.00000	388,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		407.00000	458,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.54260	9.64140		14.38	3,855,210.40	404	23,487.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	25.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,459.00000	2,557,000	25.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,259.00000	2,357,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,359.00000	2,457,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,659.00000	9,757,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	40.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,659.00000	7,757,000	40.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,659.00000	5,757,000	36.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,659.00000	3,757,000	31.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	21.30	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,660.00000	1,758,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		27.00000	16,000	17.35	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		686.00000	773,000	17.35	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		400.00000	317,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		59.00000	74,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,342.00000	1,243,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,341.00000	2,243,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,959.00000	10,057,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,959.00000	8,057,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,959.00000	6,057,000	37.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,959.00000	4,057,000	32.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	0,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,960.00000	2,057,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		11.00000	6,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		970.00000	1,063,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		197.00000	140,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		156.00000	197,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,044.00000	945,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,041.00000	1,943,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,059.00000	10,157,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,059.00000	8,157,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,059.00000	6,157,000	37.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,059.00000	4,157,000	33.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	0,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,060.00000	2,157,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		8.00000	5,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,067.00000	1,162,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		150.00000	105,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		209.00000	262,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		946.00000	848,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,941.00000	1,843,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,709.00000	9,807,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	40.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,709.00000	7,807,000	40.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,709.00000	5,807,000	36.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,709.00000	3,807,000	31.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,710.00000	1,808,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		23.00000	14,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		732.00000	821,000	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		362.00000	281,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		71.00000	88,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,292.00000	1,193,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,291.00000	2,193,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,759.00000	9,857,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	40.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,759.00000	7,857,000	40.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,759.00000	5,857,000	37.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,759.00000	3,857,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	1,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,760.00000	1,858,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		20.00000	12,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		779.00000	869,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		325.00000	248,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		84.00000	105,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,242.00000	1,144,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,241.00000	2,143,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,909.00000	10,007,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,909.00000	8,007,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,909.00000	6,007,000	37.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,909.00000	4,007,000	32.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	0,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,910.00000	2,007,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		13.00000	7,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		922.00000	1,014,000	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		226.00000	161,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		135.00000	168,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,093.00000	995,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,091.00000	1,993,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,809.00000	9,907,000	40.66	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	17.45	Call		0.00000	0,000	40.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,809.00000	7,907,000	40.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,809.00000	5,907,000	37.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,809.00000	3,907,000	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	1,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,810.00000	1,908,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		17.00000	10,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		826.00000	917,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		290.00000	217,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		99.00000	124,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,193.00000	1,094,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	1,000	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,191.00000	2,093,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,859.00000	9,957,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,859.00000	7,957,000	40.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,859.00000	5,957,000	37.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,859.00000	3,957,000	32.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	1,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,860.00000	1,958,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		15.00000	9,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		874.00000	966,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		257.00000	188,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		116.00000	145,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,143.00000	1,044,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	1,000	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,141.00000	2,043,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,209.00000	10,307,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,209.00000	8,307,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,209.00000	6,307,000	37.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,209.00000	4,307,000	33.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,209.00000	2,307,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		5.00000	3,000	19.52	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,214.00000	1,310,000	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		100.00000	67,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		309.00000	374,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		800.00000	703,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	10,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,791.00000	1,693,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,159.00000	10,257,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,159.00000	8,257,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,159.00000	6,257,000	37.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,159.00000	4,257,000	33.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,159.00000	2,257,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		6.00000	4,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,165.00000	1,261,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		115.00000	78,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		274.00000	335,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		848.00000	751,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	8,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,841.00000	1,743,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,259.00000	10,357,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,259.00000	8,357,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,259.00000	6,357,000	37.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,259.00000	4,357,000	33.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		4.00000	3,000	19.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,263.00000	1,360,000	19.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		87.00000	58,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		346.00000	415,000	15.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		753.00000	656,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		12.00000	13,000	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,741.00000	1,643,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,309.00000	10,407,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,309.00000	8,407,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,309.00000	6,407,000	38.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,309.00000	4,407,000	33.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,309.00000	2,407,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		4.00000	2,000	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,313.00000	1,409,000	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		75.00000	49,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		384.00000	456,000	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		705.00000	610,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		14.00000	17,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,691.00000	1,593,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,109.00000	10,207,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,109.00000	8,207,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,109.00000	6,207,000	37.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,109.00000	4,207,000	33.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,109.00000	2,207,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		7.00000	4,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,116.00000	1,211,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		131.00000	91,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		240.00000	298,000	15.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		897.00000	799,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	6,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,891.00000	1,793,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,359.00000	10,457,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.66	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	18.00	Put		8,359.00000	8,457,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,359.00000	6,457,000	38.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,359.00000	4,457,000	33.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		3.00000	2,000	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,362.00000	1,459,000	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		65.00000	42,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		424.00000	499,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		659.00000	565,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		18.00000	22,000	15.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,641.00000	1,543,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,509.00000	10,607,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,509.00000	8,607,000	40.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,509.00000	6,607,000	38.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,509.00000	4,607,000	34.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	25.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,509.00000	2,607,000	25.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		2.00000	1,000	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,511.00000	1,608,000	20.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		42.00000	26,000	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		551.00000	633,000	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		524.00000	434,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		33.00000	41,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,492.00000	1,393,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	17.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.69320	9.79420		14.20	620,364.80	64	4,862.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		40.00000	35,000	20.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,911.00000	2,007,000	20.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		201.00000	168,000	15.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		607.00000	675,000	15.88	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		846.00000	924,000	16.89	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		140.00000	117,000	16.89	0.00	0	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.84360	9.94600		14.49	738,270.00	75	2,102.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,254.00000	10,356,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,255.00000	8,357,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,256.00000	6,358,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		19.00000	16,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,273.00000	4,372,000	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		79.00000	70,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,333.00000	2,426,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		160.00000	142,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,414.00000	1,498,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		362.00000	317,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		616.00000	673,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		878.00000	791,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		132.00000	147,000	13.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,766.00000	1,664,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		20.00000	20,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		89.00000	79,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,193.00000	2,285,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,304.00000	10,406,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,305.00000	8,407,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,306.00000	6,408,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		18.00000	15,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,322.00000	4,421,000	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		76.00000	68,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,380.00000	2,474,000	20.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		154.00000	137,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,458.00000	1,543,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		346.00000	304,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		650.00000	710,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		843.00000	757,000	13.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		147.00000	163,000	13.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,718.00000	1,616,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		22.00000	22,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,004.00000	11,106,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,004.00000	9,106,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	1,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,006.00000	7,107,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		9.00000	7,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,013.00000	5,113,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		46.00000	41,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,050.00000	3,147,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		96.00000	85,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,100.00000	2,191,000	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		194.00000	171,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,198.00000	1,277,000	17.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		450.00000	396,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		454.00000	502,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,070.00000	976,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		74.00000	82,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,904.00000	11,006,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,904.00000	9,006,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	1,000	24.41	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	16.85	Put		6,906.00000	7,007,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		10.00000	8,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,914.00000	5,014,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		50.00000	44,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,954.00000	3,050,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		102.00000	93,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,006.00000	2,099,000	20.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		210.00000	185,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,114.00000	1,191,000	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		495.00000	434,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		399.00000	440,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,159.00000	1,056,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		63.00000	62,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,054.00000	10,156,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,055.00000	8,157,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		3.00000	2,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,057.00000	6,158,000	23.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		24.00000	20,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,078.00000	4,176,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		92.00000	82,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,146.00000	2,238,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		187.00000	165,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,241.00000	1,321,000	17.71	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	10.00	Call		431.00000	379,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		485.00000	535,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,030.00000	937,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		84.00000	93,000	12.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,960.00000	1,858,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,154.00000	10,256,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,155.00000	8,257,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	2,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,157.00000	6,258,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		21.00000	18,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,175.00000	4,274,000	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		86.00000	76,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,240.00000	2,332,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		173.00000	153,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,327.00000	1,409,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		395.00000	347,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		549.00000	603,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		952.00000	862,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		106.00000	118,000	13.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,863.00000	1,761,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	17,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.64	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	20.40	Put		10,454.00000	10,556,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,455.00000	8,557,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,456.00000	6,558,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		16.00000	13,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,470.00000	4,569,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		68.00000	61,000	21.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,522.00000	2,617,000	21.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		138.00000	123,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,592.00000	1,679,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		304.00000	267,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		758.00000	823,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		742.00000	662,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		196.00000	218,000	13.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,575.00000	1,473,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		29.00000	29,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,604.00000	10,706,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,605.00000	8,706,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,606.00000	6,708,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		13.00000	11,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,617.00000	4,717,000	23.34	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	12.55	Call		61.00000	54,000	21.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,665.00000	2,760,000	21.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		125.00000	112,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,729.00000	1,818,000	19.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		268.00000	235,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		872.00000	941,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		651.00000	577,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		255.00000	283,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,433.00000	1,331,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		37.00000	37,000	13.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,904.00000	10,006,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,905.00000	8,007,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		3.00000	3,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,907.00000	6,009,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		26.00000	23,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,930.00000	4,029,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,107.00000	2,005,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	11,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,954.00000	10,056,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,955.00000	8,057,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		3.00000	2,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,957.00000	6,058,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		26.00000	22,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,980.00000	4,078,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		99.00000	89,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,053.00000	2,145,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		202.00000	178,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,156.00000	1,234,000	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		472.00000	414,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		426.00000	470,000	14.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,114.00000	1,015,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		68.00000	71,000	12.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,058.00000	1,956,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	12,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,004.00000	10,106,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,005.00000	8,107,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		3.00000	2,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,007.00000	6,108,000	23.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		25.00000	21,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,029.00000	4,127,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,009.00000	1,907,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	15.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		686.00000	747,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		332.00000	291,000	15.75	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	05/08/2010	Index Future			346.13700	344.62300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.09000	317.80900			0.00	0	1,212.00
ALBI	On	04/11/2010	Index Future			324.43100	323.12900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.70840	6.78460		13.82	181,126.80	27	10,789.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,815.00000	7,892,000	48.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	44.73	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,815.00000	5,892,000	44.73	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,815.00000	3,892,000	39.99	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,815.00000	1,892,000	26.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		235.00000	178,000	14.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		50.00000	70,000	14.49	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,185.00000	1,109,000	20.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	20.37	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,185.00000	2,108,000	19.44	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.44	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,185.00000	3,108,000	18.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,185.00000	4,108,000	18.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,765.00000	7,842,000	48.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,765.00000	5,842,000	44.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,765.00000	3,842,000	39.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,765.00000	1,842,000	26.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		275.00000	214,000	14.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		40.00000	56,000	14.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,235.00000	1,158,000	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,235.00000	2,158,000	19.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	19.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,235.00000	3,158,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,235.00000	4,158,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,715.00000	7,792,000	48.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	44.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,715.00000	5,792,000	44.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,715.00000	3,792,000	39.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,715.00000	1,792,000	25.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		316.00000	252,000	15.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		31.00000	44,000	15.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,285.00000	1,208,000	20.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	20.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,285.00000	2,208,000	19.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	19.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,285.00000	3,208,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,285.00000	4,208,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		163.00000	115,000	13.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		78.00000	107,000	13.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,065.00000	8,142,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	45.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,065.00000	6,142,000	45.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	40.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,065.00000	4,142,000	40.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	28.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,065.00000	2,142,000	28.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		95.00000	63,000	14.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		160.00000	205,000	14.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		936.00000	860,000	19.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	2,000	19.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,935.00000	1,858,000	19.69	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	19.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,935.00000	2,858,000	18.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	18.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,935.00000	3,858,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,965.00000	8,042,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	45.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,965.00000	6,042,000	45.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,965.00000	4,042,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,965.00000	2,042,000	27.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		137.00000	95,000	14.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		102.00000	137,000	14.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,035.00000	959,000	20.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	1,000	20.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,035.00000	1,958,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,035.00000	2,958,000	18.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	18.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,035.00000	3,958,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,115.00000	8,192,000	49.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	45.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,115.00000	6,192,000	45.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	41.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,115.00000	4,192,000	41.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	28.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,115.00000	2,192,000	28.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		79.00000	51,000	15.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		194.00000	243,000	15.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		886.00000	810,000	19.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	2,000	19.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,885.00000	1,808,000	19.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,885.00000	2,808,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,885.00000	3,808,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,015.00000	8,092,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	45.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,015.00000	6,092,000	45.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	40.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,015.00000	4,092,000	40.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,015.00000	2,092,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		114.00000	77,000	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		129.00000	169,000	14.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		986.00000	909,000	19.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	19.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,985.00000	1,908,000	19.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,985.00000	2,908,000	18.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,985.00000	3,908,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	49.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,865.00000	7,942,000	49.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	44.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,865.00000	5,942,000	44.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,865.00000	3,942,000	40.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,865.00000	1,942,000	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		198.00000	145,000	14.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		63.00000	87,000	14.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,135.00000	1,059,000	20.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	20.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,135.00000	2,058,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,135.00000	3,058,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,135.00000	4,058,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,365.00000	8,442,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	45.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,365.00000	6,442,000	45.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	41.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,365.00000	4,442,000	41.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	30.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,365.00000	2,442,000	30.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		29.00000	17,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		394.00000	459,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		640.00000	565,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		5.00000	7,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,635.00000	1,558,000	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,635.00000	2,558,000	18.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,635.00000	3,558,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,315.00000	8,392,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	45.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,315.00000	6,392,000	45.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	41.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,315.00000	4,392,000	41.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	29.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,315.00000	2,392,000	29.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		36.00000	22,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		351.00000	414,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		689.00000	614,000	17.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		4.00000	6,000	17.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,685.00000	1,608,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,685.00000	2,608,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,685.00000	3,608,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,215.00000	8,292,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	45.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,215.00000	6,292,000	45.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	41.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,215.00000	4,292,000	41.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,215.00000	2,292,000	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		53.00000	33,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		268.00000	325,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		787.00000	711,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	3,000	18.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,785.00000	1,708,000	19.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,785.00000	2,708,000	18.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	18.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,785.00000	3,708,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,165.00000	8,242,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	45.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,165.00000	6,242,000	45.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,165.00000	4,242,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,165.00000	2,242,000	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		65.00000	41,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		230.00000	283,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		837.00000	761,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	3,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,835.00000	1,758,000	19.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	19.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,835.00000	2,758,000	18.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	18.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,835.00000	3,758,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	49.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,415.00000	8,492,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	46.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,415.00000	6,492,000	46.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	41.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,415.00000	4,492,000	41.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,415.00000	2,492,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		24.00000	14,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		439.00000	506,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		592.00000	518,000	17.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		7.00000	10,000	17.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,585.00000	1,508,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	20.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,585.00000	2,508,000	18.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,585.00000	3,508,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,265.00000	8,342,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	45.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,265.00000	6,342,000	45.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	41.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,265.00000	4,342,000	41.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	29.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,265.00000	2,342,000	29.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		44.00000	27,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		309.00000	369,000	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		738.00000	662,000	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		3.00000	4,000	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,735.00000	1,658,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,735.00000	2,658,000	18.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	18.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,735.00000	3,658,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,465.00000	8,542,000	49.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	46.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,465.00000	6,542,000	46.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	41.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,465.00000	4,542,000	41.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	30.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,465.00000	2,542,000	30.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		20.00000	11,000	17.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		485.00000	553,000	17.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		544.00000	470,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		9.00000	12,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,535.00000	1,458,000	20.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	20.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,535.00000	2,458,000	19.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,535.00000	3,458,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.73900	6.81620		13.99	828,897.00	123	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		200.00000	160,000	14.61	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		284.00000	321,000	14.61	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.76670	6.84320		14.21	0.00	0	750.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		290.00000	247,000	14.80	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		347.00000	380,000	14.80	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		380.00000	415,000	15.00	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		273.00000	232,000	15.00	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.40420	7.43000		9.76	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		176.00000	155,000	10.58	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		46.00000	51,000	10.58	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		140.00000	120,000	10.17	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		60.00000	66,000	10.17	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		215.00000	193,000	10.99	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		35.00000	39,000	10.99	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.51360	7.53990		11.71	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		231.00000	211,000	11.71	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		191.00000	197,000	11.71	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.18700	139.82500			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.53300	142.16500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010	GOVI		320.40600	319.14200		6.57	0.00	0	321.00
GOVI	On	05/08/2010	GOVI	315.60	Call	60,511.00000	68,714,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	25,091.00000	20,654,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		325.76900	324.48400			0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Put	45,160.00000	32,310,000		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	45,260.00000	32,410,000		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	45,060.00000	32,210,000		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		378.52900	378.28400			0.00	0	500.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.60300	6.60600			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.55900	6.57600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.51900	6.53800			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.49100	6.51100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.49100	6.51100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.49200	6.51200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.49700	6.51700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.72600	6.75400			0.00	100	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.06800	7.09200			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.43400	7.46100			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.74100	7.76600			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.91100	7.93200			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			311.53200	310.15600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.74600	315.34700			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.08300	8.17100		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,847.00000	3,203,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		190.00000	135,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,937.00000	2,244,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		418.00000	315,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,858.00000	4,244,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		77.00000	52,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		822.00000	650,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,189.00000	1,427,000	4.04	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			8.16700	8.26100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,973.00000	2,240,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		920.00000	770,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,114.00000	2,390,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		842.00000	701,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,839.00000	2,095,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,005.00000	844,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.22300	8.32300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		964.00000	1,114,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,761.00000	2,489,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,039.00000	1,197,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,622.00000	2,358,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		892.00000	1,034,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,904.00000	2,624,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.93000	9.00400		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,493.00000	3,957,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,246.00000	1,021,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,187.00000	1,425,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,579.00000	3,128,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,915.00000	7,532,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		303.00000	231,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,829.00000	9,482,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		132.00000	95,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.99100	9.06800		10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	04/11/2010	Bond Future	9.25	Call		4,131.00000	4,553,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,488.00000	2,203,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,396.00000	4,833,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,307.00000	2,038,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,874.00000	4,281,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,678.00000	2,379,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,923.00000	4,482,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,963.00000	2,228,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.03700	9.11600		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,469.00000	3,811,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,521.00000	4,148,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,684.00000	4,040,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,281.00000	3,922,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,262.00000	3,592,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,772.00000	4,387,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.05900	8.14800		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,107.00000	3,417,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		47.00000	31,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.14500	8.24000		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,616.00000	1,829,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		719.00000	602,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,727.00000	1,947,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		658.00000	548,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,509.00000	1,715,000	3.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		784.00000	659,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.19900	8.30000		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		801.00000	932,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,791.00000	1,590,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		866.00000	1,004,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,690.00000	1,496,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		740.00000	864,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,896.00000	1,688,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.66800	8.76500		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,794.00000	3,197,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		353.00000	258,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.75600	8.85800		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,813.00000	3,166,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		894.00000	740,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,981.00000	3,344,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		821.00000	676,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,650.00000	2,993,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		973.00000	809,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.82300	8.93000		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,169.00000	1,356,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,262.00000	2,934,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,257.00000	1,454,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,104.00000	2,785,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,086.00000	1,264,000	5.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		3,426.00000	3,089,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.73400	8.82100		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,806.00000	3,195,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		421.00000	317,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.81300	8.90300		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,022.00000	3,354,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,136.00000	971,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,201.00000	3,544,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,047.00000	893,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,847.00000	3,170,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,230.00000	1,056,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.87100	8.96400		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,246.00000	1,421,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,779.00000	3,453,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,342.00000	1,525,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,598.00000	3,280,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,155.00000	1,321,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,967.00000	3,632,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.05700	8.14700		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,470.00000	2,721,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		30.00000	19,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.15700	8.25600		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,217.00000	1,390,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		557.00000	461,000	3.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Call		1,304.00000	1,483,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		510.00000	419,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,134.00000	1,301,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		609.00000	507,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.22300	8.32900		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		574.00000	676,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,409.00000	1,243,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		621.00000	728,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,328.00000	1,167,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		529.00000	625,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,491.00000	1,319,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.79100	8.85600		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,942.00000	4,273,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		254.00000	201,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,803.00000	3,093,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		523.00000	429,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,904.00000	3,576,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		245.00000	301,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.86200	8.92900		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,052.00000	3,305,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,228.00000	1,094,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,237.00000	3,497,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,133.00000	1,006,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,873.00000	3,117,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		1,330.00000	1,187,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.91500	8.98500		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,867.00000	2,036,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,205.00000	2,978,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,990.00000	2,167,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,041.00000	2,822,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,748.00000	1,911,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,374.00000	3,141,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.84500	8.94000		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,695.00000	4,180,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		367.00000	270,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.91400	9.01300		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,835.00000	3,211,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,432.00000	1,213,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,018.00000	3,406,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,323.00000	1,116,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,659.00000	3,021,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,549.00000	1,316,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.96500	9.06800		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,768.00000	2,018,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,665.00000	3,306,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,889.00000	2,149,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,484.00000	3,135,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,653.00000	1,892,000	8.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Put		3,853.00000	3,483,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.86400	8.91700		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,293.00000	1,457,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,616.00000	2,364,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.91100	8.96500		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,792.00000	3,013,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,522.00000	2,324,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,994.00000	3,226,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,342.00000	2,154,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,597.00000	2,810,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,713.00000	2,507,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.94500	9.00000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,524.00000	3,744,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,524.00000	3,320,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,720.00000	3,947,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,338.00000	3,140,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,335.00000	3,547,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,721.00000	3,508,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.53500	315.28600			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.83400	320.56300			0.00	0	0.00
Total for Derivatives :										88,183,463.70	11,245	784,076.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.03500	7.14000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.01000	8.08500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.87000	8.93000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.97500	8.05000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.59000	8.67000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.66000	8.74000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.96000	8.03500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.71500	8.78000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.78000	8.86500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.82000	8.86500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										88,183,463.70	11,245	784,076.00