



Daily MTM Report

Daily summary for: 08/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.77570	7.81950		18.65	68,130,683.40	8,762	211,476.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		3.00000	1,000	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		584.00000	625,000	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,331.00000	8,374,000	77.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	64.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,331.00000	6,374,000	64.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,670.00000	3,626,000	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,381.00000	8,424,000	77.00	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	64.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,381.00000	6,424,000	64.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,620.00000	3,576,000	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	77.00	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	16.30	Put		8,481.00000	8,524,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,781.00000	8,824,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,981.00000	9,024,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	69.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,981.00000	7,024,000	69.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	49.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,981.00000	3,024,000	49.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,931.00000	8,974,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	68.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,931.00000	6,974,000	68.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,931.00000	2,974,000	49.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,070.00000	2,026,000	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,070.00000	3,026,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,881.00000	8,924,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	68.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,881.00000	6,924,000	68.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,681.00000	8,724,000	77.00	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	16.55	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,731.00000	8,774,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,631.00000	8,674,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	66.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,631.00000	6,674,000	66.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		375.00000	330,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		6.00000	4,000	20.32	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,370.00000	1,326,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,370.00000	2,326,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,370.00000	3,326,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,531.00000	8,574,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	65.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,531.00000	6,574,000	65.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,470.00000	1,426,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,470.00000	2,426,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,470.00000	3,426,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	77.00	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	16.25	Put		8,431.00000	8,474,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		570.00000	526,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,570.00000	1,526,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,570.00000	3,526,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	65.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,481.00000	6,524,000	65.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	58.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,981.00000	5,024,000	58.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		5.00000	2,000	25.16	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		486.00000	526,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		521.00000	476,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,000	21.15	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,520.00000	1,476,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,520.00000	2,476,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,520.00000	3,476,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		633.00000	675,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		931.00000	974,000	30.48	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	14.60	Call		0.00000	0,000	67.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,781.00000	6,824,000	67.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	67.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,731.00000	6,774,000	67.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	54.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,731.00000	3,774,000	54.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	66.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,681.00000	6,724,000	66.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		882.00000	924,000	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,120.00000	1,076,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,120.00000	2,076,000	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,120.00000	3,076,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2.00000	1,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		683.00000	725,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		328.00000	283,000	20.04	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		9.00000	7,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,320.00000	2,276,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,320.00000	3,276,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	59.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,231.00000	5,274,000	59.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	56.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,231.00000	4,274,000	56.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	51.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,231.00000	3,274,000	51.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		732.00000	774,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		283.00000	237,000	19.76	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		14.00000	11,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,270.00000	1,226,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,270.00000	2,226,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,270.00000	3,226,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	59.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,281.00000	5,324,000	59.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	56.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,281.00000	4,324,000	56.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	51.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,281.00000	3,324,000	51.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		782.00000	824,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,220.00000	1,176,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	25.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,220.00000	2,176,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,220.00000	3,176,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	59.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,331.00000	5,374,000	59.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	51.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,331.00000	3,374,000	51.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		1.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		832.00000	874,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,170.00000	1,126,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,170.00000	2,126,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,170.00000	3,126,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	59.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,481.00000	5,524,000	59.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	57.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,481.00000	4,524,000	57.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,481.00000	3,524,000	52.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		981.00000	1,024,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		98.00000	65,000	19.24	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		79.00000	89,000	19.24	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,020.00000	976,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		1.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,020.00000	1,976,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,020.00000	2,976,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		76.00000	48,000	19.83	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		107.00000	122,000	19.83	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		970.00000	926,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		1.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,970.00000	1,926,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,970.00000	2,926,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	60.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,581.00000	5,624,000	60.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	53.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,581.00000	3,624,000	53.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,081.00000	1,124,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		58.00000	34,000	20.43	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		139.00000	158,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		920.00000	876,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		1.00000	0,000	23.37	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		1,920.00000	1,876,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,920.00000	2,876,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	60.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,681.00000	5,724,000	60.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	54.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,681.00000	3,724,000	54.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	60.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,881.00000	5,924,000	60.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	58.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,881.00000	4,924,000	58.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	55.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,881.00000	3,924,000	55.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	48.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,881.00000	2,924,000	48.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	60.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,831.00000	5,874,000	60.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	58.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,831.00000	4,874,000	58.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,831.00000	3,874,000	55.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		670.00000	626,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,670.00000	1,626,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,670.00000	2,626,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	60.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,781.00000	5,824,000	60.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	54.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,781.00000	3,824,000	54.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	48.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,781.00000	2,824,000	48.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,281.00000	1,324,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		18.00000	9,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		299.00000	333,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		720.00000	676,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	22.26	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,720.00000	1,676,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,720.00000	2,676,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	60.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,631.00000	5,674,000	60.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	53.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,631.00000	3,674,000	53.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		44.00000	24,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		175.00000	198,000	21.02	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	6.95	Call		870.00000	826,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,870.00000	1,826,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,870.00000	2,826,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	59.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,531.00000	5,574,000	59.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	57.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,531.00000	4,574,000	57.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	53.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,531.00000	3,574,000	53.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,131.00000	1,174,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,031.00000	1,074,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	59.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,181.00000	5,224,000	59.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	56.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,181.00000	4,224,000	56.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,181.00000	1,224,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		820.00000	776,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		1.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,820.00000	1,776,000	31.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	59.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,381.00000	5,424,000	59.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	52.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,381.00000	3,424,000	52.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	35.81	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,381.00000	1,424,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		620.00000	576,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	21.70	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,620.00000	1,576,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,620.00000	2,576,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	56.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,031.00000	4,074,000	56.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,431.00000	1,474,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,231.00000	1,274,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		472.00000	427,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	1,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	74.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,681.00000	7,724,000	74.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	62.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,181.00000	6,224,000	62.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	57.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,681.00000	4,724,000	57.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,181.00000	3,224,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,320.00000	1,276,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,820.00000	2,776,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,320.00000	4,276,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	76.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,931.00000	7,974,000	76.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	64.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,431.00000	6,474,000	64.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	52.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,431.00000	3,474,000	52.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		7.00000	3,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		438.00000	477,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,070.00000	1,026,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,570.00000	2,526,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,070.00000	4,026,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	36.99	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	9.30	Put		1,481.00000	1,524,000	36.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		240.00000	194,000	19.48	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		21.00000	18,000	19.48	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	57.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,431.00000	4,474,000	57.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	56.26	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,081.00000	4,124,000	56.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	35.22	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,331.00000	1,374,000	35.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,531.00000	1,574,000	37.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		199.00000	155,000	19.21	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		30.00000	29,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	57.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,381.00000	4,424,000	57.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	40.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,781.00000	1,824,000	40.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	39.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,681.00000	1,724,000	39.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		161.00000	119,000	18.93	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		42.00000	43,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,831.00000	1,874,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,731.00000	1,774,000	39.95	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	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,631.00000	1,674,000	38.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		127.00000	88,000	18.65	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		58.00000	62,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	57.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,731.00000	4,774,000	57.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		14.00000	6,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		345.00000	380,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	58.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,931.00000	4,974,000	58.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,831.00000	2,874,000	48.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	47.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,731.00000	2,774,000	47.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,631.00000	2,674,000	47.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4.00000	1,000	25.75	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		535.00000	575,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	58.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,781.00000	4,824,000	58.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,681.00000	2,724,000	47.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,581.00000	2,624,000	46.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		10.00000	4,000	23.98	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		391.00000	428,000	23.98	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	57.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,631.00000	4,674,000	57.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,531.00000	2,574,000	46.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	45.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,431.00000	2,474,000	45.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	45.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,331.00000	2,374,000	45.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,231.00000	2,274,000	44.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,131.00000	2,174,000	43.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,031.00000	2,074,000	43.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,931.00000	1,974,000	42.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		25.00000	12,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		256.00000	286,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	56.89	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,331.00000	4,374,000	56.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	38.18	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,581.00000	1,624,000	38.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	57.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,581.00000	4,624,000	57.52	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	10.30	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,481.00000	2,524,000	46.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,381.00000	2,424,000	45.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	44.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,281.00000	2,324,000	44.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,081.00000	2,124,000	43.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,981.00000	2,024,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,881.00000	1,924,000	41.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		33.00000	17,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		214.00000	241,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	44.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,181.00000	2,224,000	44.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	76.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,881.00000	7,924,000	76.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,120.00000	4,076,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	60.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,931.00000	5,974,000	60.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	55.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,931.00000	3,974,000	55.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	77.00	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	15.80	Put		7,981.00000	8,024,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	61.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,981.00000	6,024,000	61.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	56.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,981.00000	4,024,000	56.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,020.00000	3,976,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,131.00000	8,174,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	62.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,131.00000	6,174,000	62.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	56.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,131.00000	4,174,000	56.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,870.00000	3,826,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,031.00000	8,074,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	61.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,031.00000	6,074,000	61.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,970.00000	3,926,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,681.00000	9,724,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,081.00000	8,124,000	77.00	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	13.90	Call		0.00000	0,000	62.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,081.00000	6,124,000	62.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,920.00000	3,876,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,181.00000	8,224,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,820.00000	3,776,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,231.00000	8,274,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	63.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,231.00000	6,274,000	63.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		770.00000	726,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		1.00000	0,000	22.54	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,770.00000	1,726,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,770.00000	2,726,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,770.00000	3,726,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	75.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,781.00000	7,824,000	75.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,220.00000	4,176,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	76.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,831.00000	7,874,000	76.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,170.00000	4,126,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,281.00000	8,324,000	77.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	63.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,281.00000	6,324,000	63.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,720.00000	3,676,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		423.00000	378,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	2,000	20.59	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.89480	7.93970		19.51	150,656,468.40	19,083	56,077.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,910.00000	7,955,000	37.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,910.00000	5,955,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,912.00000	3,956,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		40.00000	36,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,950.00000	1,991,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,106.00000	1,062,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		16.00000	17,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,092.00000	2,047,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,090.00000	3,045,000	28.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,090.00000	4,045,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,860.00000	7,905,000	37.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,860.00000	5,905,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,862.00000	3,906,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		42.00000	37,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,902.00000	1,942,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		390.00000	361,000	19.29	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		250.00000	266,000	19.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,154.00000	1,110,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		14.00000	15,000	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,141.00000	2,097,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,140.00000	3,095,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,140.00000	4,095,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		365.00000	337,000	19.40	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		275.00000	292,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,960.00000	8,005,000	37.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,960.00000	6,005,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,961.00000	4,006,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		39.00000	34,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,999.00000	2,039,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		341.00000	314,000	19.51	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		301.00000	319,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,058.00000	1,014,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		18.00000	19,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,042.00000	1,997,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,040.00000	2,995,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,040.00000	3,995,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,010.00000	8,055,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,010.00000	6,055,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,011.00000	4,056,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		37.00000	32,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,047.00000	2,087,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		319.00000	294,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		329.00000	349,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,010.00000	968,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		20.00000	23,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,992.00000	1,947,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,990.00000	2,945,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,990.00000	3,945,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,110.00000	8,155,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,110.00000	6,155,000	33.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,111.00000	4,156,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		32.00000	27,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,142.00000	2,182,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		281.00000	259,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		391.00000	414,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		920.00000	880,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		30.00000	35,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,893.00000	1,848,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,890.00000	2,845,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,890.00000	3,845,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,160.00000	8,205,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,160.00000	6,205,000	33.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,161.00000	4,206,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		30.00000	25,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,190.00000	2,230,000	28.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		264.00000	243,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		424.00000	448,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		877.00000	837,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		37.00000	42,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,843.00000	1,798,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,840.00000	2,795,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,840.00000	3,795,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,210.00000	8,255,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,210.00000	6,255,000	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	29.31	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	13/09/2010	Foreign Exchange Future	12.15	Put		4,211.00000	4,256,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		28.00000	23,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,238.00000	2,278,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		248.00000	228,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		458.00000	483,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		834.00000	795,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		44.00000	50,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,793.00000	1,749,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,790.00000	2,745,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,790.00000	3,745,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,360.00000	8,405,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,360.00000	6,405,000	34.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,361.00000	4,406,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		22.00000	18,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,382.00000	2,423,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		712.00000	675,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		72.00000	80,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,645.00000	1,600,000	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	21.03	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,640.00000	2,595,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,640.00000	3,595,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,310.00000	8,355,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,310.00000	6,355,000	34.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,311.00000	4,356,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		24.00000	20,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,334.00000	2,375,000	28.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		219.00000	200,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		529.00000	555,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		752.00000	714,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		62.00000	69,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,694.00000	1,649,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,690.00000	2,645,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,690.00000	3,645,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,460.00000	8,505,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,460.00000	6,505,000	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,461.00000	4,506,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		19.00000	16,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,479.00000	2,521,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		182.00000	166,000	21.74	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		642.00000	671,000	21.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		637.00000	602,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		97.00000	107,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,546.00000	1,501,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	6,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,540.00000	2,495,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,540.00000	3,495,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		206.00000	188,000	21.29	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		566.00000	593,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,760.00000	7,805,000	37.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,760.00000	5,805,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,762.00000	3,807,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		46.00000	41,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,806.00000	1,846,000	27.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		443.00000	413,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		203.00000	218,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,251.00000	1,207,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		11.00000	12,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,241.00000	2,196,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,240.00000	3,195,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,240.00000	4,195,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,810.00000	7,855,000	37.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,810.00000	5,855,000	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,812.00000	3,857,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		44.00000	39,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,854.00000	1,894,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		416.00000	386,000	19.19	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		226.00000	241,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,203.00000	1,159,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		13.00000	14,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,191.00000	2,146,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,190.00000	3,145,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,190.00000	4,145,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,060.00000	8,105,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,060.00000	6,105,000	33.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,061.00000	4,106,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		35.00000	29,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,095.00000	2,134,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		299.00000	276,000	19.95	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		359.00000	381,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		965.00000	924,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		25.00000	29,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,942.00000	1,898,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,940.00000	2,895,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,940.00000	3,895,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,260.00000	8,305,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,260.00000	6,305,000	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,261.00000	4,306,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		25.00000	22,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,285.00000	2,327,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		233.00000	214,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		493.00000	519,000	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		792.00000	754,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		52.00000	59,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,744.00000	1,699,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,740.00000	2,695,000	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,740.00000	3,695,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,410.00000	8,455,000	37.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,410.00000	6,455,000	34.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,411.00000	4,456,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		20.00000	17,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,430.00000	2,472,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		193.00000	177,000	21.52	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		603.00000	632,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		674.00000	638,000	18.33	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		84.00000	93,000	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,595.00000	1,551,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		5.00000	6,000	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,590.00000	2,545,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,590.00000	3,545,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		67.00000	60,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,427.00000	1,465,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		78.00000	69,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,288.00000	1,324,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		762.00000	793,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		152.00000	138,000	22.41	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		887.00000	920,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		127.00000	115,000	23.08	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		82.00000	73,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,242.00000	1,278,000	24.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		91.00000	82,000	24.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,151.00000	1,187,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		143.00000	130,000	22.64	130,000.00	1,000	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		803.00000	835,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		163.00000	176,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		503.00000	471,000	18.87	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		472.00000	441,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		182.00000	196,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		721.00000	751,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		161.00000	146,000	22.19	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.00840	8.05370		19.41	6,006,300.00	750	9,137.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,897.00000	7,943,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		10.00000	8,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,906.00000	5,950,000	33.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		35.00000	31,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,931.00000	3,973,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		113.00000	103,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,009.00000	2,045,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		501.00000	470,000	19.30	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		397.00000	412,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,161.00000	1,118,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		57.00000	60,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,111.00000	2,066,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	8,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,105.00000	3,060,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,104.00000	4,059,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		300.00000	280,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		796.00000	822,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,947.00000	7,993,000	31.64	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	14.00	Call		10.00000	8,000	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,956.00000	6,000,000	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		34.00000	31,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,980.00000	4,023,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		109.00000	100,000	26.36	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,055.00000	2,092,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,116.00000	1,074,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		62.00000	66,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,061.00000	2,016,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		7.00000	8,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,055.00000	3,010,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,054.00000	4,009,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,997.00000	8,043,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		9.00000	7,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,005.00000	6,049,000	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		34.00000	30,000	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,030.00000	4,072,000	31.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		106.00000	96,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,102.00000	2,138,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		457.00000	429,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		453.00000	471,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,073.00000	1,033,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		69.00000	75,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,012.00000	1,967,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		8.00000	9,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,006.00000	2,960,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,004.00000	3,959,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	30.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,047.00000	8,093,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		9.00000	7,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,055.00000	6,099,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		32.00000	29,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,078.00000	4,121,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		103.00000	93,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,149.00000	2,185,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		438.00000	411,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		484.00000	503,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,032.00000	993,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		78.00000	85,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,963.00000	1,919,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	11,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,956.00000	2,910,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,954.00000	3,909,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	30.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		478.00000	449,000	19.41	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		424.00000	441,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,097.00000	8,143,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		8.00000	7,000	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,104.00000	6,149,000	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		31.00000	27,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,127.00000	4,169,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		99.00000	90,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,195.00000	2,232,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		420.00000	393,000	19.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		516.00000	535,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		993.00000	955,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		89.00000	97,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,914.00000	1,870,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		10.00000	12,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,906.00000	2,861,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,904.00000	3,859,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,147.00000	8,193,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		8.00000	6,000	32.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,154.00000	6,198,000	32.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		30.00000	27,000	31.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,176.00000	4,219,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		96.00000	87,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,242.00000	2,279,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		402.00000	377,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		548.00000	569,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		955.00000	917,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		101.00000	109,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,865.00000	1,821,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		11.00000	13,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,856.00000	2,811,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,854.00000	3,809,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,197.00000	8,243,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		7.00000	6,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,203.00000	6,248,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		29.00000	26,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,225.00000	4,268,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		93.00000	84,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,289.00000	2,326,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		385.00000	361,000	20.28	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		581.00000	603,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		917.00000	880,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		113.00000	122,000	17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,817.00000	1,773,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	15,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,806.00000	2,761,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,804.00000	3,759,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,397.00000	8,443,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		6.00000	5,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,402.00000	6,447,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		25.00000	22,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,421.00000	4,464,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		81.00000	73,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,477.00000	2,515,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		326.00000	304,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		722.00000	746,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		778.00000	742,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		174.00000	184,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,624.00000	1,580,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	22,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,607.00000	2,562,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	4,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,604.00000	3,559,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	31.64	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	16.40	Put		8,347.00000	8,393,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	5,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,352.00000	6,397,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		26.00000	23,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,372.00000	4,415,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		84.00000	76,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,430.00000	2,468,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		340.00000	317,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		686.00000	709,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		811.00000	775,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		157.00000	167,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,672.00000	1,628,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	20,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,657.00000	2,612,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,654.00000	3,609,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		289.00000	268,000	21.50	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		835.00000	860,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,447.00000	8,493,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		6.00000	5,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,452.00000	6,497,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		25.00000	21,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,471.00000	4,513,000	31.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		79.00000	71,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,525.00000	2,563,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		313.00000	291,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		759.00000	783,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		745.00000	711,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		191.00000	203,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,577.00000	1,533,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	25,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,557.00000	2,512,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	4,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,554.00000	3,509,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		370.00000	345,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		616.00000	637,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,797.00000	7,843,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		10.00000	9,000	32.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,806.00000	5,851,000	32.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		37.00000	33,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,833.00000	3,875,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		119.00000	109,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,915.00000	1,951,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		548.00000	517,000	19.09	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		344.00000	359,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,251.00000	1,208,000	17.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		47.00000	50,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,210.00000	2,165,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	7,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,205.00000	3,160,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,204.00000	4,159,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,847.00000	7,893,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		10.00000	8,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,856.00000	5,900,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		36.00000	32,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,882.00000	3,924,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		116.00000	106,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,962.00000	1,998,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		524.00000	493,000	19.20	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		370.00000	385,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,206.00000	1,163,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		52.00000	55,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,160.00000	2,115,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		6.00000	7,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,155.00000	3,110,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,154.00000	4,109,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,247.00000	8,293,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		7.00000	6,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,253.00000	6,298,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		28.00000	25,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,274.00000	4,317,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		90.00000	81,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,336.00000	2,373,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		881.00000	844,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		127.00000	136,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,768.00000	1,724,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		14.00000	16,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,756.00000	2,711,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,754.00000	3,709,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,297.00000	8,343,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		7.00000	5,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,303.00000	6,347,000	32.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		27.00000	24,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,323.00000	4,366,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		87.00000	78,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,383.00000	2,420,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		354.00000	331,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		650.00000	673,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		845.00000	809,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		141.00000	151,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,720.00000	1,676,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		16.00000	18,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,707.00000	2,661,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,704.00000	3,659,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	3,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,999.00000	7,045,000	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		17.00000	15,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,013.00000	5,057,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		56.00000	50,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,052.00000	3,092,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		204.00000	188,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,200.00000	1,230,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,004.00000	4,958,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,242.00000	1,273,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		196.00000	181,000	23.23	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		149.00000	136,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,595.00000	1,628,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		183.00000	168,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,329.00000	1,360,000	23.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		144.00000	132,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,640.00000	1,674,000	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		573.00000	541,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		319.00000	333,000	18.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.11980	8.16660		19.43	16,239.60	2	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		631.00000	602,000	19.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		464.00000	482,000	19.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		609.00000	580,000	19.32	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		492.00000	510,000	19.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		654.00000	624,000	19.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		437.00000	454,000	19.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		781.00000	805,000	20.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		448.00000	425,000	20.60	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,480.00000	2,517,000	26.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		147.00000	137,000	26.14	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.23500	8.28000		19.60	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,068.00000	1,036,000	17.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		238.00000	251,000	17.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		1,037.00000	1,005,000	17.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		257.00000	270,000	17.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,100.00000	1,067,000	17.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		220.00000	232,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.17560	11.33740		16.68	11,790,258.00	1,055	30,803.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,713.00000	10,874,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,713.00000	8,874,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,013.00000	11,174,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,013.00000	9,174,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,513.00000	10,674,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,513.00000	8,674,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	58.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,513.00000	6,674,000	58.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	50.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,513.00000	4,674,000	50.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,363.00000	10,524,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,363.00000	8,524,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	58.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,363.00000	6,524,000	58.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,363.00000	4,524,000	49.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,263.00000	10,424,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,263.00000	8,424,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,263.00000	2,424,000	40.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,264.00000	1,424,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		740.00000	581,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3.00000	5,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,737.00000	1,576,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,063.00000	10,224,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,063.00000	8,224,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,113.00000	10,274,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,113.00000	8,274,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	0,000	30.91	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,114.00000	1,274,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		69.00000	27,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		182.00000	301,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		889.00000	728,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,887.00000	1,726,000	27.42	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	9.45	Put		0.00000	0,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,563.00000	10,724,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	59.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,563.00000	6,724,000	59.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	50.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,563.00000	4,724,000	50.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,763.00000	10,924,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,763.00000	8,924,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	59.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,763.00000	6,924,000	59.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,913.00000	11,074,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,913.00000	9,074,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	1,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		916.00000	1,075,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		163.00000	69,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		76.00000	143,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,088.00000	927,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,963.00000	11,124,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,963.00000	9,124,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		132.00000	55,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		95.00000	179,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,038.00000	877,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,863.00000	11,024,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,863.00000	9,024,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,863.00000	3,024,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,863.00000	2,024,000	38.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	1,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		866.00000	1,025,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		198.00000	87,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		61.00000	111,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,138.00000	976,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,813.00000	10,974,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	59.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,813.00000	6,974,000	59.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,813.00000	4,974,000	52.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,663.00000	10,824,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,663.00000	8,824,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,613.00000	10,774,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,613.00000	8,774,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	59.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,613.00000	6,774,000	59.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,613.00000	4,774,000	51.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,463.00000	10,624,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,463.00000	8,624,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	58.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,463.00000	6,624,000	58.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	50.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,463.00000	4,624,000	50.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		16.00000	5,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		479.00000	629,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		546.00000	390,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		9.00000	14,000	20.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,537.00000	1,376,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,413.00000	10,574,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,413.00000	8,574,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,313.00000	10,474,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,313.00000	8,474,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,313.00000	2,474,000	40.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		29.00000	10,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		342.00000	484,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		691.00000	532,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		4.00000	6,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,213.00000	10,374,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,213.00000	8,374,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	59.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,713.00000	6,874,000	59.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	56.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,713.00000	5,874,000	56.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.56	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	16.05	Put		4,713.00000	4,874,000	51.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,713.00000	3,874,000	46.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,213.00000	2,374,000	40.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,214.00000	1,374,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		45.00000	16,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		258.00000	390,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		790.00000	630,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3.00000	4,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,787.00000	1,626,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,913.00000	3,074,000	43.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	61.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,263.00000	7,424,000	61.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	54.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,263.00000	5,424,000	54.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,263.00000	4,424,000	49.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		5.00000	2,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		768.00000	926,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		276.00000	141,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		39.00000	65,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	60.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,163.00000	7,324,000	60.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,663.00000	1,824,000	36.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		7.00000	2,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		670.00000	826,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		361.00000	215,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		24.00000	39,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,337.00000	1,176,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	60.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,863.00000	7,024,000	60.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	56.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,863.00000	6,024,000	56.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,863.00000	5,024,000	52.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	47.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,863.00000	4,024,000	47.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,363.00000	2,524,000	41.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	33.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,364.00000	1,524,000	33.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		24.00000	8,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		387.00000	532,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		642.00000	484,000	22.22	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	10.70	Put		5.00000	8,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,637.00000	1,476,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		13.00000	4,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		526.00000	678,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		498.00000	344,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		11.00000	18,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,487.00000	1,326,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	58.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,313.00000	6,474,000	58.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	54.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,313.00000	5,474,000	54.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,813.00000	1,974,000	38.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		4.00000	1,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		817.00000	975,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,188.00000	1,026,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	61.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,213.00000	7,374,000	61.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	53.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,213.00000	5,374,000	53.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	49.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,213.00000	4,374,000	49.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,713.00000	2,874,000	42.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,713.00000	1,874,000	37.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		6.00000	2,000	26.53	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		719.00000	876,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		317.00000	177,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		30.00000	51,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,288.00000	1,126,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		1.00000	0,000	28.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	60.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,113.00000	7,274,000	60.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	57.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,113.00000	6,274,000	57.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	53.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,113.00000	5,274,000	53.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	48.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,113.00000	4,274,000	48.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,613.00000	1,774,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		9.00000	3,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		622.00000	777,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		406.00000	256,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		19.00000	30,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,387.00000	1,226,000	28.54	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	9.95	Put		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,563.00000	1,724,000	35.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		10.00000	3,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		573.00000	727,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,437.00000	1,276,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	60.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,913.00000	7,074,000	60.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	56.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,913.00000	6,074,000	56.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,913.00000	5,074,000	52.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,913.00000	4,074,000	47.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,000	34.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,414.00000	1,574,000	34.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		19.00000	7,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		432.00000	581,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		594.00000	437,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		7.00000	11,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,587.00000	1,426,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,413.00000	2,574,000	41.22	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	18.00	Call		0.00000	0,000	59.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,663.00000	6,824,000	59.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	55.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,663.00000	5,824,000	55.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,663.00000	4,824,000	51.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	46.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,663.00000	3,824,000	46.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,113.00000	2,274,000	39.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	58.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,413.00000	6,574,000	58.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	54.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,413.00000	5,574,000	54.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	50.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,413.00000	4,574,000	50.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,413.00000	3,574,000	45.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,913.00000	2,074,000	39.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,213.00000	6,374,000	57.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		103.00000	43,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		116.00000	217,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		988.00000	827,000	26.52	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	10.35	Put		1.00000	1,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,987.00000	1,826,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	57.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,063.00000	6,224,000	57.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,063.00000	5,224,000	53.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.08	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,063.00000	3,224,000	44.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		84.00000	34,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		147.00000	258,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		938.00000	778,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1.00000	2,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	53.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,163.00000	5,324,000	53.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,163.00000	4,324,000	49.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,163.00000	3,324,000	44.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,163.00000	2,324,000	40.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	31.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,164.00000	1,324,000	31.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		56.00000	21,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		219.00000	345,000	20.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		839.00000	679,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2.00000	3,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,837.00000	1,676,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,563.00000	8,724,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	60.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,063.00000	7,224,000	60.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	55.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,563.00000	5,724,000	55.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	48.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,063.00000	4,224,000	48.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,563.00000	2,724,000	41.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	1,000	30.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,065.00000	1,225,000	30.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		452.00000	300,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		15.00000	24,000	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,937.00000	1,776,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,437.00000	3,276,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,663.00000	2,824,000	42.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,813.00000	8,974,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	61.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,313.00000	7,474,000	61.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	56.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,813.00000	5,974,000	56.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	49.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,313.00000	4,474,000	49.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,813.00000	2,974,000	42.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,314.00000	1,474,000	33.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		236.00000	109,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		49.00000	83,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,687.00000	1,526,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,187.00000	3,026,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,263.00000	9,424,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	62.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,763.00000	7,924,000	62.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	58.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,263.00000	6,424,000	58.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,763.00000	4,924,000	51.79	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	14.60	Call		0.00000	0,000	44.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,263.00000	3,424,000	44.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,763.00000	1,924,000	38.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		36.00000	13,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		299.00000	437,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,238.00000	1,076,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		1.00000	0,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,737.00000	2,576,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	60.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,963.00000	7,124,000	60.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	57.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,963.00000	6,124,000	57.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,963.00000	5,124,000	52.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	48.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,963.00000	4,124,000	48.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,963.00000	3,124,000	43.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,463.00000	2,624,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,963.00000	2,124,000	39.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	34.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,464.00000	1,624,000	34.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	1,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		965.00000	1,125,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,763.00000	2,924,000	42.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	60.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,013.00000	7,174,000	60.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	57.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,013.00000	6,174,000	57.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,013.00000	5,174,000	52.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	48.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,013.00000	4,174,000	48.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,513.00000	2,674,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,013.00000	2,174,000	39.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,513.00000	1,674,000	35.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	1,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,015.00000	1,175,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,613.00000	2,774,000	42.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	57.78	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,163.00000	6,324,000	57.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.68	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,063.00000	2,224,000	39.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,013.00000	3,174,000	43.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,463.00000	9,624,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	61.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,463.00000	7,624,000	61.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	55.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,463.00000	5,624,000	55.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	45.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,463.00000	3,624,000	45.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,537.00000	2,376,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,363.00000	9,524,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	61.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,363.00000	7,524,000	61.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	54.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,363.00000	5,524,000	54.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	45.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,363.00000	3,524,000	45.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,637.00000	2,476,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,413.00000	9,574,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	61.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,413.00000	7,574,000	61.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,587.00000	2,426,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,663.00000	9,824,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	62.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,663.00000	7,824,000	62.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,337.00000	2,176,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,763.00000	9,924,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	56.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,763.00000	5,924,000	56.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,763.00000	3,924,000	47.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,237.00000	2,076,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,713.00000	9,874,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	62.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,713.00000	7,874,000	62.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,287.00000	2,126,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,813.00000	9,974,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,813.00000	7,974,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,813.00000	3,974,000	47.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,187.00000	2,026,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,963.00000	10,124,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,963.00000	8,124,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,037.00000	1,876,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,013.00000	10,174,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,013.00000	8,174,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,913.00000	10,074,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,913.00000	8,074,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,087.00000	1,926,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,213.00000	9,374,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	44.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,213.00000	3,374,000	44.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,787.00000	2,626,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,137.00000	1,976,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,137.00000	2,976,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,287.00000	3,126,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,087.00000	2,926,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,513.00000	9,674,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	62.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,513.00000	7,674,000	62.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	55.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,513.00000	5,674,000	55.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,513.00000	3,674,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,487.00000	2,326,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,313.00000	9,474,000	63.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,313.00000	3,474,000	45.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,687.00000	2,526,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,987.00000	2,826,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,063.00000	9,224,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,937.00000	2,776,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,563.00000	9,724,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	62.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,563.00000	7,724,000	62.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	46.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,563.00000	3,724,000	46.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,437.00000	2,276,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,163.00000	10,324,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,163.00000	8,324,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,613.00000	9,774,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	62.37	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	18.95	Put		7,613.00000	7,774,000	62.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	55.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,613.00000	5,774,000	55.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	46.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,613.00000	3,774,000	46.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,387.00000	2,226,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,863.00000	10,024,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	63.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,863.00000	8,024,000	63.01	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.34910	11.51370		17.76	10,350,379.20	912	5,169.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		136.00000	105,000	22.29	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,422.00000	1,556,000	22.29	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		148.00000	115,000	21.98	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,334.00000	1,466,000	21.98	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		142.00000	110,000	22.13	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,378.00000	1,511,000	22.13	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.51540	11.68140		17.92	0.00	0	773.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		536.00000	458,000	18.86	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		755.00000	843,000	18.86	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		722.00000	808,000	18.74	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		553.00000	473,000	18.74	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08550	0.08520		30.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		526.00000	556,000	30.73	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		6.00000	6,000	30.73	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		11.00000	13,000	29.23	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		491.00000	463,000	29.23	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,520.00000	1,550,000	42.23	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	42.23	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08690	0.08670		25.22	4,345.00	50	110.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		594.00000	618,000	22.06	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		214.00000	218,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.28530	9.32850		17.09	20,232,668.70	2,179	20,762.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	43.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,772.00000	2,815,000	43.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	42.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,572.00000	2,615,000	42.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	42.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,672.00000	2,715,000	42.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,972.00000	10,015,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,972.00000	8,015,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	59.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,972.00000	6,015,000	59.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	49.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,972.00000	4,015,000	49.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.78	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,972.00000	2,015,000	38.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1.00000	0,000	27.94	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		973.00000	1,015,000	27.94	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		113.00000	74,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		85.00000	89,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,029.00000	985,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,029.00000	1,985,000	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,272.00000	10,315,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,272.00000	8,315,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	59.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,272.00000	6,315,000	59.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,272.00000	4,315,000	51.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,272.00000	2,315,000	40.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,272.00000	1,315,000	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		27.00000	12,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		299.00000	327,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		730.00000	686,000	24.69	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	8.60	Put		2.00000	1,000	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,729.00000	1,685,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,372.00000	10,415,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,372.00000	8,415,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	59.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,372.00000	6,415,000	59.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,372.00000	4,415,000	51.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	41.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,372.00000	2,415,000	41.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,372.00000	1,415,000	32.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		16.00000	6,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		388.00000	421,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		631.00000	587,000	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,629.00000	1,585,000	25.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	25.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,022.00000	10,065,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,022.00000	8,065,000	61.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	59.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,022.00000	6,065,000	59.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	50.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,022.00000	4,065,000	50.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	39.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,022.00000	2,065,000	39.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1.00000	0,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,023.00000	1,065,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		90.00000	56,000	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		112.00000	121,000	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		979.00000	935,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,979.00000	1,935,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,072.00000	10,115,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,072.00000	8,115,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	59.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,072.00000	6,115,000	59.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	50.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,072.00000	4,115,000	50.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	39.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,072.00000	2,115,000	39.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1.00000	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	10.40	Put		1,073.00000	1,115,000	29.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		72.00000	41,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		144.00000	156,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		929.00000	885,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,929.00000	1,885,000	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,222.00000	10,265,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,222.00000	8,265,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	59.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,222.00000	6,265,000	59.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,222.00000	4,265,000	51.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	40.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,222.00000	2,265,000	40.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,222.00000	1,265,000	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		35.00000	16,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		257.00000	281,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		780.00000	736,000	25.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	25.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,779.00000	1,735,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,122.00000	10,165,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,122.00000	8,165,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	59.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,122.00000	6,165,000	59.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	50.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,122.00000	4,165,000	50.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,122.00000	2,165,000	39.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1.00000	0,000	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,123.00000	1,165,000	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		57.00000	30,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		179.00000	195,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		879.00000	836,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,879.00000	1,835,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,172.00000	10,215,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,172.00000	8,215,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	59.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,172.00000	6,215,000	59.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	50.90	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	13.50	Put		4,172.00000	4,215,000	50.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,172.00000	2,215,000	39.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,172.00000	1,215,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		44.00000	22,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		216.00000	237,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		829.00000	786,000	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	25.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,829.00000	1,785,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,522.00000	10,565,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,522.00000	8,565,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	59.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,522.00000	6,565,000	59.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,522.00000	4,565,000	52.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	41.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,522.00000	2,565,000	41.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.90	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,522.00000	1,565,000	33.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		8.00000	2,000	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		530.00000	567,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		486.00000	440,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	5,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,479.00000	1,435,000	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,472.00000	10,515,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,472.00000	8,515,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	59.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,472.00000	6,515,000	59.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	52.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,472.00000	4,515,000	52.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,472.00000	2,515,000	41.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,472.00000	1,515,000	33.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		10.00000	3,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		482.00000	518,000	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		534.00000	489,000	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	4,000	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,529.00000	1,485,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,572.00000	10,615,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	61.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,572.00000	8,615,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	59.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,572.00000	6,615,000	59.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,572.00000	4,615,000	52.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,572.00000	1,615,000	34.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		6.00000	2,000	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		578.00000	617,000	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		438.00000	392,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	7,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,429.00000	1,385,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,622.00000	10,665,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,622.00000	8,665,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	59.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,622.00000	6,665,000	59.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,622.00000	4,665,000	52.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	42.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,622.00000	2,665,000	42.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,622.00000	1,665,000	34.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		5.00000	1,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		627.00000	666,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		391.00000	345,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		13.00000	10,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,379.00000	1,335,000	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,422.00000	10,465,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,422.00000	8,465,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	59.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,422.00000	6,465,000	59.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	52.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,422.00000	4,465,000	52.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,422.00000	2,465,000	41.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,422.00000	1,465,000	32.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		13.00000	5,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		435.00000	470,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		582.00000	538,000	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	3,000	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,579.00000	1,535,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	61.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,672.00000	10,715,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,672.00000	8,715,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	60.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,672.00000	6,715,000	60.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	53.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,672.00000	4,715,000	53.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,672.00000	1,715,000	35.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		4.00000	1,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		676.00000	716,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		345.00000	299,000	20.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		17.00000	14,000	20.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,329.00000	1,285,000	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,822.00000	10,865,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,822.00000	8,865,000	61.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	60.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,822.00000	6,865,000	60.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	53.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,822.00000	4,865,000	53.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	43.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,822.00000	2,865,000	43.54	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	11.15	Call		0.00000	0,000	37.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,822.00000	1,865,000	37.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2.00000	0,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		824.00000	865,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		218.00000	172,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		40.00000	37,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,179.00000	1,135,000	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	27.30	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.43630	9.48150		16.58	6,520,483.30	691	11,610.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		32.00000	27,000	24.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,215.00000	2,256,000	24.86	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		141.00000	126,000	19.64	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		860.00000	890,000	19.64	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,121.00000	1,154,000	20.87	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		102.00000	90,000	20.87	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		697.00000	723,000	18.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		178.00000	159,000	18.83	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		544.00000	567,000	18.01	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		225.00000	203,000	18.01	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		425.00000	390,000	16.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		244.00000	254,000	16.46	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.58140	9.62690		16.77	0.00	0	2,230.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,573.00000	10,619,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.80	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	13/12/2010	Foreign Exchange Future	18.20	Put		8,574.00000	8,620,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		6.00000	5,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,579.00000	6,624,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		26.00000	23,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,599.00000	4,642,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		80.00000	73,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,653.00000	2,692,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		147.00000	136,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,720.00000	1,755,000	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		296.00000	275,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		869.00000	894,000	18.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		689.00000	653,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		262.00000	272,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,469.00000	1,425,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		42.00000	44,000	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		87.00000	80,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,510.00000	2,549,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,623.00000	10,669,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,624.00000	8,670,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		6.00000	4,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,629.00000	6,673,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		25.00000	22,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,648.00000	4,691,000	28.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		77.00000	71,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,700.00000	2,740,000	24.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		143.00000	132,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,766.00000	1,801,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		285.00000	265,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		908.00000	934,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		660.00000	624,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		283.00000	293,000	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,423.00000	1,379,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		46.00000	48,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,323.00000	11,369,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,323.00000	9,369,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	2,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,326.00000	7,371,000	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		16.00000	13,000	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,339.00000	5,382,000	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		53.00000	48,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,376.00000	3,417,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		93.00000	85,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,416.00000	2,454,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		173.00000	159,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,496.00000	1,528,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		361.00000	337,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		684.00000	706,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		850.00000	810,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		173.00000	179,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,223.00000	11,269,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,223.00000	9,269,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,226.00000	7,272,000	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		17.00000	14,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,240.00000	5,283,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		55.00000	51,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,278.00000	3,320,000	25.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		99.00000	91,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,322.00000	2,360,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		185.00000	171,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,408.00000	1,440,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		392.00000	365,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		615.00000	634,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		920.00000	879,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		143.00000	148,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,373.00000	10,419,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,374.00000	8,420,000	28.80	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	13/12/2010	Foreign Exchange Future	16.00	Call		7.00000	6,000	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,380.00000	6,425,000	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		29.00000	26,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,402.00000	4,445,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		90.00000	83,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,463.00000	2,502,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		167.00000	154,000	21.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,540.00000	1,573,000	21.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		347.00000	323,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		720.00000	742,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		816.00000	776,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		189.00000	195,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,656.00000	1,611,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	30,000	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,473.00000	10,519,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,474.00000	8,520,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		7.00000	5,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,480.00000	6,524,000	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		28.00000	24,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,501.00000	4,543,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		85.00000	78,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,558.00000	2,597,000	24.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		157.00000	145,000	21.50	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	13/12/2010	Foreign Exchange Future	11.10	Put		1,630.00000	1,664,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		320.00000	298,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		793.00000	817,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		751.00000	713,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		224.00000	232,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,562.00000	1,517,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		35.00000	36,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,773.00000	10,819,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,774.00000	8,820,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		5.00000	4,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,778.00000	6,823,000	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		23.00000	19,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,796.00000	4,838,000	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		71.00000	65,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,844.00000	2,884,000	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		130.00000	120,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,903.00000	1,939,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		254.00000	236,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,027.00000	1,055,000	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		578.00000	544,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		351.00000	363,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,287.00000	1,243,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		60.00000	62,000	15.80	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	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,923.00000	10,969,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,924.00000	8,970,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		4.00000	3,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,927.00000	6,972,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		20.00000	17,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,943.00000	4,986,000	28.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		65.00000	60,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,988.00000	3,029,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		119.00000	110,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,042.00000	2,079,000	22.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		228.00000	211,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,151.00000	1,180,000	19.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		504.00000	473,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		427.00000	442,000	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,155.00000	1,111,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		78.00000	80,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,223.00000	10,269,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,224.00000	8,270,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		8.00000	6,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,231.00000	6,275,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		33.00000	29,000	27.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,256.00000	4,298,000	27.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,799.00000	1,754,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		22.00000	23,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,273.00000	10,319,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,274.00000	8,320,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		8.00000	6,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,281.00000	6,325,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	28,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,305.00000	4,347,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		96.00000	88,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,369.00000	2,407,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		178.00000	165,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,451.00000	1,484,000	20.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		376.00000	351,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		649.00000	670,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		884.00000	844,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		157.00000	163,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,751.00000	1,706,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		24.00000	25,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,323.00000	10,369,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,324.00000	8,370,000	28.80	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	13/12/2010	Foreign Exchange Future	15.95	Call		8.00000	6,000	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,331.00000	6,375,000	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	27,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,354.00000	4,396,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,703.00000	1,658,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		26.00000	27,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		947.00000	974,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		274.00000	255,000	18.98	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			345.32700	344.48300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.90700	317.68100			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			323.19300	322.96300			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.35480	6.36640		15.25	2,313,147.20	364	7,361.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,234.00000	8,245,000	66.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	64.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,234.00000	6,245,000	64.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	59.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,234.00000	4,245,000	59.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	45.85	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,234.00000	2,245,000	45.85	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		8.00000	4,000	18.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		242.00000	249,000	18.84	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		766.00000	755,000	22.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		1,766.00000	1,755,000	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		2,766.00000	2,755,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,766.00000	3,755,000	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		8,184.00000	8,195,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	64.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		6,184.00000	6,195,000	64.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	59.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		4,184.00000	4,195,000	59.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	45.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		2,184.00000	2,195,000	45.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		12.00000	7,000	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		196.00000	202,000	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		816.00000	805,000	22.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		1,816.00000	1,805,000	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		2,816.00000	2,805,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		3,816.00000	3,805,000	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	25.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,134.00000	8,145,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	64.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,134.00000	6,145,000	64.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	59.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,134.00000	4,145,000	59.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	45.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,134.00000	2,145,000	45.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		19.00000	12,000	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		153.00000	157,000	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		866.00000	855,000	23.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		1,866.00000	1,855,000	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		2,866.00000	2,855,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		3,866.00000	3,855,000	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		3.00000	1,000	20.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		337.00000	346,000	20.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,484.00000	8,495,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	64.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,484.00000	6,495,000	64.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	60.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,484.00000	4,495,000	60.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	47.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,484.00000	2,495,000	47.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		1.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		485.00000	495,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		517.00000	505,000	20.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,516.00000	1,505,000	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,516.00000	2,505,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,516.00000	3,505,000	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,384.00000	8,395,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	64.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,384.00000	6,395,000	64.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	59.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,384.00000	4,395,000	59.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	46.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,384.00000	2,395,000	46.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		2.00000	1,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		386.00000	396,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		617.00000	605,000	20.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	20.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,616.00000	1,605,000	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,616.00000	2,605,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,616.00000	3,605,000	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,534.00000	8,545,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	64.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,534.00000	6,545,000	64.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	60.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,534.00000	4,545,000	60.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	48.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,534.00000	2,545,000	48.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		1.00000	0,000	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		535.00000	545,000	23.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		467.00000	455,000	19.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	19.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,466.00000	1,455,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,466.00000	2,455,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,466.00000	3,455,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	66.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,434.00000	8,445,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,434.00000	6,445,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	60.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,434.00000	4,445,000	60.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	47.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,434.00000	2,445,000	47.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		1.00000	0,000	21.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		435.00000	445,000	21.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		567.00000	555,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,566.00000	1,555,000	24.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	24.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,566.00000	2,555,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,566.00000	3,555,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,284.00000	8,295,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	64.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,284.00000	6,295,000	64.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	59.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,284.00000	4,295,000	59.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	46.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,284.00000	2,295,000	46.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		5.00000	2,000	19.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		289.00000	297,000	19.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		716.00000	705,000	21.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,716.00000	1,705,000	24.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,716.00000	2,705,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,716.00000	3,705,000	25.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	25.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,784.00000	8,795,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	64.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,784.00000	6,795,000	64.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	60.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,784.00000	4,795,000	60.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	49.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,784.00000	2,795,000	49.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		784.00000	795,000	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		224.00000	209,000	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		8.00000	4,000	17.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,216.00000	1,205,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,216.00000	2,205,000	23.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,216.00000	3,205,000	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,734.00000	8,745,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	64.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,734.00000	6,745,000	64.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	60.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,734.00000	4,745,000	60.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	49.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,734.00000	2,745,000	49.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		0.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		734.00000	745,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		271.00000	257,000	17.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		5.00000	2,000	17.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,266.00000	1,255,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,266.00000	2,255,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,266.00000	3,255,000	24.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,634.00000	8,645,000	66.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	64.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,634.00000	6,645,000	64.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	60.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,634.00000	4,645,000	60.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	48.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,634.00000	2,645,000	48.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		634.00000	645,000	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		368.00000	355,000	18.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	0,000	18.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,366.00000	1,355,000	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,366.00000	2,355,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,366.00000	3,355,000	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,584.00000	8,595,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	64.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,584.00000	6,595,000	64.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	60.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,584.00000	4,595,000	60.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	48.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,584.00000	2,595,000	48.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		584.00000	595,000	23.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		417.00000	405,000	19.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,416.00000	1,405,000	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,416.00000	2,405,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,416.00000	3,405,000	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,834.00000	8,845,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	64.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,834.00000	6,845,000	64.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	61.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,834.00000	4,845,000	61.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	50.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,834.00000	2,845,000	50.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		0.00000	0,000	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		834.00000	845,000	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		179.00000	163,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		13.00000	8,000	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,166.00000	1,155,000	24.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,166.00000	2,155,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,166.00000	3,155,000	24.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	24.20	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	15.05	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,684.00000	8,695,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	64.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,684.00000	6,695,000	64.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	60.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,684.00000	4,695,000	60.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	49.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,684.00000	2,695,000	49.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		0.00000	0,000	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		684.00000	695,000	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		319.00000	306,000	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	1,000	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,316.00000	1,305,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,316.00000	2,305,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,316.00000	3,305,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,884.00000	8,895,000	66.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	65.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,884.00000	6,895,000	65.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	61.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,884.00000	4,895,000	61.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	50.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,884.00000	2,895,000	50.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		884.00000	895,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		137.00000	121,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		21.00000	16,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,116.00000	1,105,000	24.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,116.00000	2,105,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,116.00000	3,105,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.38410	6.39630		15.77	3,281,427.40	514	5,752.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		72.00000	65,000	17.56	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		576.00000	581,000	17.56	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.40990	6.42260		16.26	0.00	0	6,318.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		161.00000	153,000	18.07	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		638.00000	643,000	18.07	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		678.00000	683,000	18.27	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		151.00000	143,000	18.27	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.35700	7.38990		12.11	294,280.00	40	25.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		115.00000	81,000	12.47	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		25.00000	24,000	12.47	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		79.00000	49,000	12.11	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		39.00000	42,000	12.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		155.00000	119,000	12.84	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		15.00000	12,000	12.84	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.46510	7.49900		11.86	298,604.00	40	50.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		186.00000	168,000	12.05	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		187.00000	203,000	12.05	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.47900	140.41500			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.81500	142.75000			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			319.22500	319.02000		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		53,264.00000	54,374,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		19,064.00000	18,124,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			324.53200	324.32400			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		46,760.00000	44,680,000		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		46,860.00000	44,780,000		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		46,660.00000	44,580,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			381.19400	380.63400			0.00	0	501.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.61100	6.59500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54100	6.53900			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.46900	6.46900			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.44100	6.44100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.44100	6.44100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.44200	6.44200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.44200	6.44200			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.57800	6.58000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.75400	6.75800			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.12900	7.13300			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.45600	7.45900			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.69700	7.69700			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			310.33700	309.98600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.49700	315.14000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.10500	8.13800		4.00	92,385,426.32	724	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,930.00000	3,065,000	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Put		119.00000	100,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,964.00000	2,080,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		291.00000	253,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,979.00000	4,125,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		44.00000	36,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		631.00000	564,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,152.00000	1,239,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		3,081.00000	2,936,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		60.00000	69,000	3.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.19400	8.22900		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,083.00000	2,179,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		888.00000	829,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,231.00000	2,330,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		817.00000	761,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,941.00000	2,033,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		965.00000	902,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,545.00000	3,411,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		254.00000	276,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.25800	8.29400		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		912.00000	962,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,587.00000	2,485,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		994.00000	1,047,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,455.00000	2,356,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		834.00000	881,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,723.00000	2,619,000	3.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future			9.01400	9.04600		10.00	61,803,831.82	542	21,004.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,979.00000	3,162,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,120.00000	1,008,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		780.00000	852,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,561.00000	3,337,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,467.00000	6,727,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		243.00000	208,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,410.00000	8,689,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		101.00000	84,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,672.00000	1,799,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		2,098.00000	1,929,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		5,498.00000	5,234,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		288.00000	320,000	9.76	138,240.00	432	144.00
R186	On	04/11/2010	Bond Future			9.08000	9.11300		10.75	29,560,699.05	255	255.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,979.00000	4,142,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,745.00000	2,608,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,237.00000	4,407,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,558.00000	2,428,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,724.00000	3,880,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,938.00000	2,794,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,186.00000	4,983,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,816.00000	1,913,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.13100	9.16500		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,333.00000	3,466,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.00	Put		4,825.00000	4,653,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,552.00000	3,691,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,589.00000	4,423,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,122.00000	3,250,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,072.00000	4,895,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.02600	8.06900		3.75	123,133,141.06	1,186	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,367.00000	3,521,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		17.00000	13,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.11300	8.15900		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,819.00000	1,924,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		640.00000	585,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,939.00000	2,048,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		589.00000	538,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,702.00000	1,804,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		695.00000	637,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.17000	8.22000		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		925.00000	992,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,652.00000	1,555,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,001.00000	1,072,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,562.00000	1,469,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		852.00000	916,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,746.00000	1,645,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.72900	8.77200		6.00	68,364,258.72	678	4,445.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,655.00000	2,834,000	6.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future	9.25	Put		250.00000	208,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.82200	8.86600		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,847.00000	2,991,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		968.00000	893,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,017.00000	3,165,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		896.00000	826,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,682.00000	2,822,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,045.00000	966,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.89700	8.94300		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,146.00000	1,221,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,302.00000	3,156,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,241.00000	1,319,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,151.00000	3,007,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,057.00000	1,127,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,460.00000	3,309,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.78500	8.81700		7.00	110,704,414.03	1,147	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,740.00000	2,879,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		333.00000	291,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		810.00000	877,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,474.00000	1,360,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.86700	8.90100		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,995.00000	3,115,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,098.00000	1,030,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,180.00000	3,303,000	7.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Put		1,015.00000	951,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,819.00000	2,935,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,191.00000	1,119,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.93100	8.96600		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,240.00000	1,301,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,784.00000	3,657,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,343.00000	1,407,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,610.00000	3,486,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,143.00000	1,201,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,965.00000	3,835,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.95600	8.02000		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,823.00000	3,006,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		13.00000	9,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.05100	8.12100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,488.00000	1,619,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		461.00000	400,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,585.00000	1,720,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		423.00000	367,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,394.00000	1,521,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		501.00000	437,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.11500	8.19100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		755.00000	838,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,241.00000	1,131,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		812.00000	899,000	3.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Put		1,170.00000	1,064,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		700.00000	779,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,313.00000	1,199,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.83200	8.86400		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,804.00000	3,968,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		163.00000	138,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,612.00000	2,754,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		379.00000	332,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,816.00000	3,641,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		110.00000	124,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.90600	8.93900		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,029.00000	3,147,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,262.00000	1,190,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,217.00000	3,338,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,170.00000	1,101,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,846.00000	2,960,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,360.00000	1,284,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.96400	8.99800		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,782.00000	1,859,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,193.00000	3,078,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,912.00000	1,992,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,036.00000	2,925,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,658.00000	1,731,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,357.00000	3,238,000	8.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future			8.89800	8.96100		8.25	98,843,422.50	1,125	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,441.00000	3,769,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		241.00000	184,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.97100	9.03600		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,809.00000	3,044,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,543.00000	1,389,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,993.00000	3,236,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,435.00000	1,289,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,631.00000	2,857,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,659.00000	1,496,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.02700	9.09400		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,675.00000	1,828,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,724.00000	3,483,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,801.00000	1,961,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,549.00000	3,314,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,554.00000	1,700,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,907.00000	3,658,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.93300	8.96500		12.75	44,949,658.44	596	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		851.00000	927,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,547.00000	2,375,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.98300	9.01500		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,683.00000	2,801,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,798.00000	2,670,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,882.00000	3,006,000	14.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		2,614.00000	2,492,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,490.00000	2,603,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,991.00000	2,858,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.02000	9.05300		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,195.00000	3,316,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,600.00000	3,469,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,393.00000	3,519,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,416.00000	3,290,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,004.00000	3,121,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,795.00000	3,660,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			315.38300	315.17700			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			320.62600	320.41700			0.00	0	0.00
Total for Derivatives :										909,908,376.14	42,127	802,602.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.10000	7.13000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.05000	8.08000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.97000	9.00000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.96500	8.00500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.67000	8.71000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.72500	8.76000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.89000	7.94500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.78000	8.81000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.85000	8.91000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.90000	8.93000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										909,908,376.14	42,127	802,602.00