



Daily MTM Report

Daily summary for: 03/06/2010

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			7.65270	7.71300		18.39	90,095,237.10	11,773	226,399.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		5.00000	2,000	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		692.00000	749,000	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,437.00000	8,497,000	63.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	58.94	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,437.00000	6,497,000	58.94	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,563.00000	3,503,000	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,487.00000	8,547,000	63.32	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	59.08	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,487.00000	6,547,000	59.08	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,513.00000	3,453,000	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	63.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,587.00000	8,647,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,887.00000	8,947,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,087.00000	9,147,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	60.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,087.00000	7,147,000	60.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,087.00000	3,147,000	44.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,037.00000	9,097,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	60.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,037.00000	7,097,000	60.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,037.00000	3,097,000	44.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,963.00000	1,903,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,963.00000	2,903,000	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,987.00000	9,047,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	60.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,987.00000	7,047,000	60.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,787.00000	8,847,000	63.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,837.00000	8,897,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,737.00000	8,797,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	59.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,737.00000	6,797,000	59.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		290.00000	234,000	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		27.00000	31,000	19.47	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,263.00000	1,203,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,263.00000	2,203,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,263.00000	3,203,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,637.00000	8,697,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	59.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,637.00000	6,697,000	59.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,363.00000	1,303,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,363.00000	2,303,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,363.00000	3,303,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	63.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,537.00000	8,597,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		470.00000	410,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		7.00000	7,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,463.00000	1,403,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,463.00000	3,403,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	59.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,587.00000	6,647,000	59.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,087.00000	5,147,000	53.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		8.00000	4,000	24.75	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		595.00000	651,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		423.00000	364,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		10.00000	11,000	20.28	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,413.00000	1,353,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,413.00000	2,353,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,413.00000	3,353,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		4.00000	2,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		741.00000	799,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1.00000	1,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,038.00000	1,098,000	29.16	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	14.60	Call		0.00000	0,000	60.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,887.00000	6,947,000	60.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	60.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,837.00000	6,897,000	60.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,837.00000	3,897,000	48.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	59.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,787.00000	6,847,000	59.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		988.00000	1,048,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,013.00000	953,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,013.00000	1,953,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,013.00000	2,953,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3.00000	2,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		790.00000	849,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		249.00000	195,000	19.20	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		36.00000	42,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,213.00000	2,153,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,213.00000	3,153,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	54.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,337.00000	5,397,000	54.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,337.00000	4,397,000	50.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,337.00000	3,397,000	45.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3.00000	1,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		840.00000	898,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		211.00000	159,000	18.93	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		48.00000	56,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,163.00000	1,103,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,163.00000	2,103,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,163.00000	3,103,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	55.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,387.00000	5,447,000	55.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,387.00000	4,447,000	51.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,387.00000	3,447,000	46.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	1,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		889.00000	948,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,113.00000	1,053,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	23.52	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	5.60	Call		2,113.00000	2,053,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,113.00000	3,053,000	36.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	36.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	55.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,437.00000	5,497,000	55.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	46.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,437.00000	3,497,000	46.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		939.00000	998,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,063.00000	1,003,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,063.00000	2,003,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,063.00000	3,003,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	56.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,587.00000	5,647,000	56.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	51.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,587.00000	4,647,000	51.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	47.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,587.00000	3,647,000	47.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,088.00000	1,147,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		75.00000	48,000	19.85	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		162.00000	195,000	19.85	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		913.00000	853,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,913.00000	1,853,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,913.00000	2,853,000	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		60.00000	38,000	20.34	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		197.00000	235,000	20.34	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		863.00000	803,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,863.00000	1,803,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,863.00000	2,803,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	56.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,687.00000	5,747,000	56.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	47.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,687.00000	3,747,000	47.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,188.00000	1,247,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		48.00000	29,000	20.83	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		235.00000	276,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		813.00000	753,000	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	22.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,813.00000	1,753,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,813.00000	2,753,000	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	56.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,787.00000	5,847,000	56.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	48.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,787.00000	3,847,000	48.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,987.00000	6,047,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,987.00000	5,047,000	53.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	49.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,987.00000	4,047,000	49.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,987.00000	3,047,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	57.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,937.00000	5,997,000	57.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	53.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,937.00000	4,997,000	53.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	49.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,937.00000	3,997,000	49.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		566.00000	506,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		3.00000	3,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,563.00000	1,503,000	21.06	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	6.15	Put		0.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,563.00000	2,503,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	57.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,887.00000	5,947,000	57.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	48.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,887.00000	3,947,000	48.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,887.00000	2,947,000	43.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,387.00000	1,447,000	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		19.00000	11,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		406.00000	458,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		615.00000	555,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		2.00000	2,000	21.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,613.00000	1,553,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,613.00000	2,553,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	56.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,737.00000	5,797,000	56.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	48.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,737.00000	3,797,000	48.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		39.00000	23,000	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		276.00000	320,000	21.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		764.00000	703,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		1.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,763.00000	1,703,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,763.00000	2,703,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	56.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,637.00000	5,697,000	56.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,637.00000	4,697,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,637.00000	3,697,000	47.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,238.00000	1,297,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,138.00000	1,197,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	54.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,287.00000	5,347,000	54.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,287.00000	4,347,000	50.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,287.00000	1,347,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		714.00000	654,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,713.00000	1,653,000	20.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	55.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,487.00000	5,547,000	55.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,487.00000	3,547,000	46.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.57	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,487.00000	1,547,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		518.00000	458,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		5.00000	5,000	20.82	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,513.00000	1,453,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,513.00000	2,453,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	49.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,137.00000	4,197,000	49.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,537.00000	1,597,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,337.00000	1,397,000	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		377.00000	318,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		14.00000	15,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	62.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,787.00000	7,847,000	62.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	58.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,287.00000	6,347,000	58.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,787.00000	4,847,000	52.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,287.00000	3,347,000	45.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,213.00000	1,153,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,713.00000	2,653,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,213.00000	4,153,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,037.00000	8,097,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	59.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,537.00000	6,597,000	59.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	46.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,537.00000	3,597,000	46.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		10.00000	5,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		547.00000	602,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		963.00000	903,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,463.00000	2,403,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,963.00000	3,903,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	34.54	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	9.30	Put		1,587.00000	1,647,000	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		175.00000	127,000	18.66	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		62.00000	74,000	18.66	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	51.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,537.00000	4,597,000	51.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	50.16	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,187.00000	4,247,000	50.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	33.08	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,437.00000	1,497,000	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,637.00000	1,697,000	35.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		143.00000	99,000	18.39	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		80.00000	96,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	51.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,487.00000	4,547,000	51.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,887.00000	1,947,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,787.00000	1,847,000	36.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		114.00000	78,000	18.88	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		101.00000	125,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,937.00000	1,997,000	37.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,837.00000	1,897,000	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	9.45	Call		0.00000	0,000	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,737.00000	1,797,000	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		93.00000	62,000	19.36	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		130.00000	159,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,837.00000	4,897,000	52.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		15.00000	8,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		452.00000	505,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	53.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,037.00000	5,097,000	53.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,937.00000	2,997,000	43.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,837.00000	2,897,000	42.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,737.00000	2,797,000	42.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		6.00000	3,000	25.24	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		643.00000	700,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,887.00000	4,947,000	53.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,787.00000	2,847,000	42.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,687.00000	2,747,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		12.00000	6,000	23.77	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		499.00000	553,000	23.77	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	52.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,737.00000	4,797,000	52.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	41.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,637.00000	2,697,000	41.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,537.00000	2,597,000	41.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,437.00000	2,497,000	40.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,337.00000	2,397,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,237.00000	2,297,000	39.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,137.00000	2,197,000	39.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,037.00000	2,097,000	38.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		24.00000	14,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		361.00000	411,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	51.21	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,437.00000	4,497,000	51.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	35.52	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,687.00000	1,747,000	35.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,687.00000	4,747,000	52.25	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	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,587.00000	2,647,000	41.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	41.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,487.00000	2,547,000	41.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	40.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,387.00000	2,447,000	40.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	39.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,187.00000	2,247,000	39.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,087.00000	2,147,000	38.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,987.00000	2,047,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		31.00000	18,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		318.00000	365,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	39.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,287.00000	2,347,000	39.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,987.00000	8,047,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,013.00000	3,953,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	57.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,037.00000	6,097,000	57.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	49.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,037.00000	4,097,000	49.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	63.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,087.00000	8,147,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	57.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,087.00000	6,147,000	57.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	49.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,087.00000	4,147,000	49.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,913.00000	3,853,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,237.00000	8,297,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	58.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,237.00000	6,297,000	58.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	50.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,237.00000	4,297,000	50.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,763.00000	3,703,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,137.00000	8,197,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	58.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,137.00000	6,197,000	58.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,863.00000	3,803,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,787.00000	9,847,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,187.00000	8,247,000	63.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	58.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,187.00000	6,247,000	58.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,813.00000	3,753,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,287.00000	8,347,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,713.00000	3,653,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,337.00000	8,397,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	58.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,337.00000	6,397,000	58.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		665.00000	604,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		2.00000	1,000	21.63	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,663.00000	1,603,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,663.00000	2,603,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,663.00000	3,603,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	63.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,887.00000	7,947,000	63.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,113.00000	4,053,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	63.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,937.00000	7,997,000	63.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,063.00000	4,003,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,387.00000	8,447,000	63.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	58.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,387.00000	6,447,000	58.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,613.00000	3,553,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		333.00000	275,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		20.00000	22,000	19.74	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.76910	7.83130		18.45	17,239,632.90	2,219	52,811.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,019.00000	8,081,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,019.00000	6,081,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,020.00000	4,082,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		34.00000	29,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,053.00000	2,110,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,000.00000	940,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		19.00000	21,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,984.00000	1,921,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	22.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,981.00000	2,919,000	27.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,981.00000	3,919,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,969.00000	8,031,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,969.00000	6,031,000	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,970.00000	4,032,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		37.00000	31,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,006.00000	2,062,000	27.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		329.00000	291,000	18.69	291,000.00	1,000	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		298.00000	322,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,046.00000	986,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		15.00000	17,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,033.00000	1,971,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,031.00000	2,969,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,031.00000	3,969,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		308.00000	273,000	18.92	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		327.00000	354,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,069.00000	8,131,000	37.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,069.00000	6,131,000	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,070.00000	4,132,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		32.00000	27,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,101.00000	2,158,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		289.00000	255,000	19.16	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		358.00000	386,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		955.00000	895,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	26,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,934.00000	1,871,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,931.00000	2,869,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,931.00000	3,869,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,119.00000	8,181,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,119.00000	6,181,000	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,120.00000	4,182,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		29.00000	25,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,148.00000	2,206,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		271.00000	239,000	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		390.00000	420,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		910.00000	851,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		29.00000	32,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,884.00000	1,822,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,881.00000	2,819,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,881.00000	3,819,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,219.00000	8,281,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,219.00000	6,281,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,220.00000	4,282,000	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		25.00000	21,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,244.00000	2,302,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		239.00000	209,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		458.00000	490,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		823.00000	766,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		42.00000	47,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,785.00000	1,722,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,782.00000	2,719,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,781.00000	3,719,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,269.00000	8,331,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,269.00000	6,331,000	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,270.00000	4,332,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		23.00000	20,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,292.00000	2,351,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		224.00000	196,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		493.00000	527,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		782.00000	725,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		51.00000	56,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,735.00000	1,673,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,732.00000	2,669,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,731.00000	3,669,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,319.00000	8,381,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,319.00000	6,381,000	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	28.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,320.00000	4,382,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		21.00000	18,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,340.00000	2,399,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		210.00000	184,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		529.00000	565,000	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		741.00000	685,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		60.00000	66,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,685.00000	1,623,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,682.00000	2,619,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,681.00000	3,619,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,469.00000	8,531,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,469.00000	6,531,000	33.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,470.00000	4,532,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		17.00000	14,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,486.00000	2,545,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		626.00000	573,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		95.00000	104,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,537.00000	1,474,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,532.00000	2,470,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,531.00000	3,469,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,419.00000	8,481,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,419.00000	6,481,000	33.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,420.00000	4,482,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		18.00000	15,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,437.00000	2,496,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		185.00000	162,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		604.00000	643,000	20.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		663.00000	609,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		82.00000	90,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,586.00000	1,524,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,582.00000	2,520,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,581.00000	3,519,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,569.00000	8,631,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,569.00000	6,631,000	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,570.00000	4,632,000	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		14.00000	12,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,583.00000	2,643,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		154.00000	134,000	21.50	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		723.00000	765,000	21.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		555.00000	505,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		124.00000	136,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,438.00000	1,375,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		7.00000	6,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,432.00000	2,370,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,431.00000	3,369,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		174.00000	152,000	21.03	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		643.00000	683,000	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,869.00000	7,931,000	37.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,869.00000	5,931,000	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,871.00000	3,932,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		40.00000	35,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,909.00000	1,966,000	27.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		377.00000	335,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		246.00000	266,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,143.00000	1,081,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	12,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,133.00000	2,071,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,131.00000	3,069,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,131.00000	4,069,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,919.00000	7,981,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,919.00000	5,981,000	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,920.00000	3,982,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		38.00000	34,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,957.00000	2,015,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		352.00000	311,000	18.45	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		271.00000	292,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,095.00000	1,032,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	13,000	16.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,083.00000	2,021,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,081.00000	3,019,000	27.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,081.00000	4,019,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,169.00000	8,231,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,169.00000	6,231,000	33.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,170.00000	4,232,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		27.00000	23,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,196.00000	2,254,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		255.00000	224,000	19.63	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		424.00000	455,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		866.00000	808,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		35.00000	39,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,834.00000	1,772,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,832.00000	2,769,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,831.00000	3,769,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,369.00000	8,431,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,369.00000	6,431,000	33.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,370.00000	4,432,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		20.00000	17,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,389.00000	2,448,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		197.00000	172,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		566.00000	603,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		701.00000	646,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		70.00000	77,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,636.00000	1,573,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,632.00000	2,569,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,631.00000	3,569,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,519.00000	8,581,000	37.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,519.00000	6,581,000	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,520.00000	4,582,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		16.00000	13,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,535.00000	2,594,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		164.00000	143,000	21.27	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		683.00000	724,000	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		590.00000	538,000	17.57	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		109.00000	119,000	17.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,487.00000	1,425,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,482.00000	2,420,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,481.00000	3,419,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		57.00000	50,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,526.00000	1,581,000	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		67.00000	58,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,386.00000	1,439,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		848.00000	893,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		129.00000	112,000	22.21	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		977.00000	1,025,000	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		108.00000	94,000	22.91	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		70.00000	61,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,339.00000	1,392,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		78.00000	68,000	24.32	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,247.00000	1,299,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		121.00000	105,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		890.00000	936,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		200.00000	217,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		431.00000	386,000	18.12	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		404.00000	360,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		223.00000	241,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		806.00000	850,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		137.00000	119,000	21.97	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.87970	7.94130		18.61	7,572,391.70	961	9,237.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,010.00000	8,071,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		9.00000	6,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,018.00000	6,076,000	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		32.00000	27,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,041.00000	4,097,000	30.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		101.00000	90,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,110.00000	2,160,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		440.00000	401,000	18.97	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		449.00000	471,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,057.00000	999,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		66.00000	69,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,999.00000	1,938,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,993.00000	2,931,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,992.00000	3,930,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		264.00000	238,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		873.00000	908,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,060.00000	8,121,000	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	13/12/2010	Foreign Exchange Future	14.00	Call		8.00000	6,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,067.00000	6,126,000	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		31.00000	26,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,090.00000	4,146,000	30.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		97.00000	87,000	26.35	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,156.00000	2,207,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,016.00000	959,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		75.00000	79,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,950.00000	1,889,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,943.00000	2,881,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,942.00000	3,880,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,110.00000	8,171,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		8.00000	6,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,117.00000	6,176,000	32.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		30.00000	25,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,139.00000	4,195,000	31.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		94.00000	84,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,203.00000	2,254,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		403.00000	367,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		512.00000	537,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		977.00000	920,000	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		86.00000	90,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,902.00000	1,840,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		11.00000	10,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,893.00000	2,832,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,892.00000	3,830,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,160.00000	8,221,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	5,000	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,166.00000	6,225,000	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		29.00000	24,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,188.00000	4,244,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		91.00000	81,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,250.00000	2,301,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		386.00000	351,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		545.00000	571,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		938.00000	882,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		97.00000	102,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,853.00000	1,791,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		12.00000	11,000	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,844.00000	2,782,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,842.00000	3,780,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	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	8.00	Call		421.00000	383,000	19.16	574,500.00	1,500	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		480.00000	503,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,210.00000	8,271,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		7.00000	5,000	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,216.00000	6,275,000	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		28.00000	23,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,237.00000	4,293,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		88.00000	78,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,297.00000	2,348,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		370.00000	335,000	19.71	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		579.00000	605,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		901.00000	845,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		110.00000	115,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,804.00000	1,743,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		13.00000	13,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,794.00000	2,732,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,792.00000	3,730,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,260.00000	8,321,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		7.00000	5,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,266.00000	6,325,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		27.00000	23,000	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,286.00000	4,343,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		85.00000	76,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,344.00000	2,396,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		354.00000	321,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		613.00000	641,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		864.00000	809,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		123.00000	129,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,756.00000	1,694,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		15.00000	14,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,744.00000	2,682,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,742.00000	3,680,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,310.00000	8,370,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	4,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,315.00000	6,374,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		26.00000	22,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,335.00000	4,392,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		82.00000	73,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,391.00000	2,443,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		339.00000	307,000	20.08	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		648.00000	677,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		828.00000	774,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		137.00000	144,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,707.00000	1,646,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		16.00000	16,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,694.00000	2,632,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,692.00000	3,630,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,510.00000	8,570,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	4,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,514.00000	6,574,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		22.00000	19,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,531.00000	4,589,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		72.00000	64,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,581.00000	2,634,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		287.00000	259,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		796.00000	829,000	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		697.00000	645,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		206.00000	215,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,516.00000	1,454,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		25.00000	24,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,495.00000	2,433,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,492.00000	3,430,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	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	13/12/2010	Foreign Exchange Future	16.40	Put		8,460.00000	8,520,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	4,000	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,464.00000	6,524,000	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		23.00000	19,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,482.00000	4,539,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		74.00000	66,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,533.00000	2,586,000	27.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		299.00000	270,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		758.00000	790,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		728.00000	676,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		187.00000	196,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,563.00000	1,501,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		22.00000	21,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,545.00000	2,483,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,542.00000	3,480,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		254.00000	229,000	21.37	114,500.00	500	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		913.00000	949,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,559.00000	8,620,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	3,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,564.00000	6,623,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		22.00000	18,000	31.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,581.00000	4,638,000	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	10.50	Call		70.00000	62,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,629.00000	2,682,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		275.00000	248,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		834.00000	868,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		666.00000	616,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		225.00000	236,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,468.00000	1,406,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		27.00000	26,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,445.00000	2,384,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,442.00000	3,380,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		325.00000	294,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		684.00000	714,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,910.00000	7,971,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		9.00000	7,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,918.00000	5,977,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		33.00000	29,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,942.00000	3,999,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		107.00000	97,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,016.00000	2,067,000	25.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		484.00000	439,000	18.61	4,390.00	10	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		393.00000	409,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,146.00000	1,081,000	16.38	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	6.85	Put		55.00000	51,000	16.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,098.00000	2,037,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,093.00000	3,031,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,091.00000	4,030,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,960.00000	8,021,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		9.00000	7,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,968.00000	6,027,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		32.00000	28,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,991.00000	4,048,000	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		104.00000	93,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,063.00000	2,113,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		461.00000	420,000	18.79	210,000.00	500	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		420.00000	440,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,101.00000	1,039,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		60.00000	59,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,049.00000	1,987,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		8.00000	7,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,043.00000	2,981,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,042.00000	3,980,000	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,360.00000	8,420,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	4,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,365.00000	6,424,000	32.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		25.00000	21,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,384.00000	4,441,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		79.00000	71,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,438.00000	2,491,000	27.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		794.00000	740,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		153.00000	160,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,659.00000	1,597,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		18.00000	17,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,644.00000	2,583,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,642.00000	3,580,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,410.00000	8,470,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		6.00000	4,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,415.00000	6,474,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		24.00000	20,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,433.00000	4,490,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		77.00000	68,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,486.00000	2,538,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		312.00000	282,000	20.45	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	13/12/2010	Foreign Exchange Future	8.35	Put		721.00000	752,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		760.00000	707,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		169.00000	177,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,611.00000	1,549,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		20.00000	19,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,595.00000	2,533,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,592.00000	3,530,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	2,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,112.00000	7,172,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		15.00000	12,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,124.00000	5,182,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		50.00000	45,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,159.00000	3,215,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		180.00000	162,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,289.00000	1,332,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,891.00000	4,830,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,332.00000	1,376,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		173.00000	156,000	23.22	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		132.00000	119,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,691.00000	1,739,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		161.00000	145,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,420.00000	1,465,000	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		128.00000	116,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,737.00000	1,786,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		507.00000	461,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		366.00000	381,000	18.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.98920	8.05230		18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		567.00000	522,000	18.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		515.00000	533,000	18.78	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		547.00000	504,000	18.94	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		545.00000	565,000	18.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		588.00000	542,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		486.00000	503,000	18.63	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		850.00000	880,000	20.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		402.00000	369,000	20.34	1,833,930.00	4,970	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,582.00000	2,633,000	26.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		134.00000	122,000	26.14	606,340.00	4,970	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.09870	8.16430		18.71	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		986.00000	928,000	17.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		272.00000	279,000	17.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		956.00000	899,000	17.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		292.00000	300,000	17.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,016.00000	958,000	17.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		252.00000	259,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.19040	11.23670		15.35	1,678,560.00	150	31,598.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	53.60	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	22.05	Put		10,813.00000	10,860,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,813.00000	8,860,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,113.00000	11,160,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,113.00000	9,160,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,613.00000	10,660,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,613.00000	8,660,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	49.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,613.00000	6,660,000	49.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,613.00000	4,660,000	43.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,463.00000	10,510,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,463.00000	8,510,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	49.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,463.00000	6,510,000	49.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,463.00000	4,510,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,363.00000	10,410,000	53.60	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	19.60	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,363.00000	8,410,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,363.00000	2,410,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	1,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,365.00000	1,411,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		648.00000	600,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		11.00000	10,000	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,637.00000	1,590,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,163.00000	10,210,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,163.00000	8,210,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,213.00000	10,260,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,213.00000	8,260,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	1,000	25.26	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,216.00000	1,261,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		70.00000	44,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		283.00000	304,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		793.00000	745,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		6.00000	5,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,787.00000	1,740,000	27.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,663.00000	10,710,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	49.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,663.00000	6,710,000	49.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,663.00000	4,710,000	43.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,863.00000	10,910,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,863.00000	8,910,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	50.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,863.00000	6,910,000	50.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,013.00000	11,060,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,013.00000	9,060,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		5.00000	2,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,018.00000	1,062,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		135.00000	95,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		148.00000	155,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		989.00000	942,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,063.00000	11,110,000	53.60	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	20.30	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,063.00000	9,110,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		115.00000	78,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		178.00000	188,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		940.00000	893,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		3.00000	3,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,963.00000	11,010,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,963.00000	9,010,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,963.00000	3,010,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,963.00000	2,010,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		6.00000	3,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		969.00000	1,013,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		157.00000	114,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		120.00000	124,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,039.00000	992,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,913.00000	10,960,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	50.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,913.00000	6,960,000	50.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,913.00000	4,960,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,763.00000	10,810,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,763.00000	8,810,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,713.00000	10,760,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,713.00000	8,760,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	49.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,713.00000	6,760,000	49.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,713.00000	4,760,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,563.00000	10,610,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,563.00000	8,610,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	49.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,563.00000	6,610,000	49.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,563.00000	4,610,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		21.00000	11,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		584.00000	621,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		463.00000	414,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		26.00000	24,000	18.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,437.00000	1,391,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	1,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,513.00000	10,560,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,513.00000	8,560,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,413.00000	10,460,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,413.00000	8,460,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,413.00000	2,460,000	33.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		36.00000	20,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		449.00000	480,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		601.00000	552,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		14.00000	12,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,313.00000	10,360,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,313.00000	8,360,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	50.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,813.00000	6,860,000	50.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	47.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,813.00000	5,860,000	47.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.78	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	16.05	Put		4,813.00000	4,860,000	43.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,813.00000	3,860,000	40.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,313.00000	2,360,000	32.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	1,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,315.00000	1,361,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		50.00000	29,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		363.00000	389,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		696.00000	648,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		9.00000	8,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,687.00000	1,640,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,013.00000	3,060,000	36.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	51.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,363.00000	7,410,000	51.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,363.00000	5,410,000	45.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,363.00000	4,410,000	42.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		8.00000	4,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		871.00000	914,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		222.00000	175,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		85.00000	85,000	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	51.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,263.00000	7,310,000	51.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,764.00000	1,810,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		11.00000	5,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		774.00000	815,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		295.00000	246,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		58.00000	56,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,237.00000	1,191,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		0.00000	1,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	50.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,963.00000	7,010,000	50.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,963.00000	6,010,000	47.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,963.00000	5,010,000	44.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,963.00000	4,010,000	41.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,463.00000	2,510,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,464.00000	1,511,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		30.00000	16,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		493.00000	526,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		554.00000	505,000	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		17.00000	15,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,537.00000	1,490,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		18.00000	9,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		631.00000	669,000	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		419.00000	370,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		32.00000	30,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,387.00000	1,341,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,413.00000	6,460,000	48.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,413.00000	5,460,000	45.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,913.00000	1,960,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		7.00000	3,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		920.00000	963,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,088.00000	1,042,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		1.00000	2,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	51.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,313.00000	7,360,000	51.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,313.00000	5,360,000	45.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	42.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,313.00000	4,360,000	42.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,813.00000	2,860,000	35.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,814.00000	1,860,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		9.00000	5,000	22.09	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		822.00000	865,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		257.00000	209,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		70.00000	69,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,188.00000	1,141,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	51.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,213.00000	7,260,000	51.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,213.00000	6,260,000	48.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,213.00000	5,260,000	45.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	41.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,213.00000	4,260,000	41.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,714.00000	1,760,000	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		13.00000	6,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		726.00000	766,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		335.00000	286,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		48.00000	46,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,287.00000	1,241,000	24.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		0.00000	1,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,664.00000	1,710,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		15.00000	8,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		678.00000	718,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,337.00000	1,291,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	50.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,013.00000	7,060,000	50.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,013.00000	6,060,000	47.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,013.00000	5,060,000	44.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,013.00000	4,060,000	41.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,514.00000	1,561,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		25.00000	14,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		538.00000	574,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		509.00000	459,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		22.00000	19,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,487.00000	1,441,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,513.00000	2,560,000	33.90	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	18.00	Call		0.00000	0,000	49.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,763.00000	6,810,000	49.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,763.00000	5,810,000	46.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,763.00000	4,810,000	43.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,763.00000	3,810,000	40.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,213.00000	2,260,000	32.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	49.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,513.00000	6,560,000	49.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,513.00000	5,560,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,513.00000	4,560,000	42.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,513.00000	3,560,000	38.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,013.00000	2,060,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,313.00000	6,360,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		98.00000	65,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		211.00000	225,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		891.00000	843,000	21.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		4.00000	3,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,887.00000	1,840,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	48.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,163.00000	6,210,000	48.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,163.00000	5,210,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.09	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,163.00000	3,210,000	37.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		83.00000	53,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		246.00000	263,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		842.00000	794,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		5.00000	4,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,263.00000	5,310,000	45.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,263.00000	4,310,000	41.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,263.00000	3,310,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,263.00000	2,310,000	32.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	1,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,265.00000	1,311,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		59.00000	36,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		322.00000	346,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		744.00000	696,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		7.00000	6,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,737.00000	1,690,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,663.00000	8,710,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	51.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,163.00000	7,210,000	51.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	46.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,663.00000	5,710,000	46.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,163.00000	4,210,000	41.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,663.00000	2,710,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	1,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,166.00000	1,211,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		377.00000	327,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		40.00000	37,000	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,837.00000	1,790,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,337.00000	3,290,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,763.00000	2,810,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	53.60	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	20.15	Put		8,913.00000	8,960,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	51.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,413.00000	7,460,000	51.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,913.00000	5,960,000	47.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	42.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,413.00000	4,460,000	42.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,913.00000	2,960,000	35.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	1,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,415.00000	1,461,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		188.00000	143,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		101.00000	103,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,587.00000	1,540,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,087.00000	3,040,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,363.00000	9,410,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	53.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,863.00000	7,910,000	53.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,363.00000	6,410,000	48.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,863.00000	4,910,000	43.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,363.00000	3,410,000	38.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,864.00000	1,910,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		42.00000	24,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		405.00000	434,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,138.00000	1,091,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		1.00000	1,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,637.00000	2,590,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	50.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,063.00000	7,110,000	50.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,063.00000	6,110,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,063.00000	5,110,000	44.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,063.00000	4,110,000	41.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,063.00000	3,110,000	36.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,563.00000	2,610,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,063.00000	2,110,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	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	14/06/2010	Foreign Exchange Future	12.80	Put		1,564.00000	1,611,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	2,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,067.00000	1,112,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,863.00000	2,910,000	35.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	51.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,113.00000	7,160,000	51.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,113.00000	6,160,000	47.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,113.00000	5,160,000	44.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	41.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,113.00000	4,160,000	41.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,613.00000	2,660,000	34.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,113.00000	2,160,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,614.00000	1,660,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		4.00000	2,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,117.00000	1,162,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,713.00000	2,760,000	34.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,263.00000	6,310,000	48.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.19	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,163.00000	2,210,000	32.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,113.00000	3,160,000	36.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,563.00000	9,610,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	52.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,563.00000	7,610,000	52.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	46.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,563.00000	5,610,000	46.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,563.00000	3,610,000	39.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,437.00000	2,390,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,463.00000	9,510,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	52.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,463.00000	7,510,000	52.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	45.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,463.00000	5,510,000	45.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,463.00000	3,510,000	38.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,537.00000	2,490,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	53.60	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	20.75	Put		9,513.00000	9,560,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	52.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,513.00000	7,560,000	52.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,487.00000	2,440,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,763.00000	9,810,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	52.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,763.00000	7,810,000	52.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,237.00000	2,190,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,863.00000	9,910,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,863.00000	5,910,000	47.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,863.00000	3,910,000	40.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,137.00000	2,090,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,813.00000	9,860,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	53.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,813.00000	7,860,000	53.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,187.00000	2,140,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	27.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,913.00000	9,960,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	53.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,913.00000	7,960,000	53.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	40.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,913.00000	3,960,000	40.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,087.00000	2,040,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,063.00000	10,110,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,063.00000	8,110,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,937.00000	1,890,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,113.00000	10,160,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,113.00000	8,160,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,013.00000	10,060,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,013.00000	8,060,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,987.00000	1,940,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	53.60	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	20.55	Put		9,313.00000	9,360,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,313.00000	3,360,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,687.00000	2,640,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,037.00000	1,990,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,037.00000	2,990,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,187.00000	3,140,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,987.00000	2,940,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,613.00000	9,660,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	52.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,613.00000	7,660,000	52.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	46.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,613.00000	5,660,000	46.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,613.00000	3,660,000	39.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,387.00000	2,340,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,413.00000	9,460,000	53.60	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	14.65	Call		0.00000	0,000	38.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,413.00000	3,460,000	38.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,587.00000	2,540,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,887.00000	2,840,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,163.00000	9,210,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,837.00000	2,790,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,663.00000	9,710,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	52.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,663.00000	7,710,000	52.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	39.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,663.00000	3,710,000	39.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,337.00000	2,290,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,263.00000	10,310,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,263.00000	8,310,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,713.00000	9,760,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	52.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,713.00000	7,760,000	52.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,713.00000	5,760,000	46.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,713.00000	3,760,000	39.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,287.00000	2,240,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,963.00000	10,010,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	53.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,963.00000	8,010,000	53.60	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.36260	11.41180		17.14	1,806,653.40	159	3,159.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		118.00000	106,000	21.66	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,506.00000	1,543,000	21.66	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		129.00000	116,000	21.35	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,417.00000	1,453,000	21.35	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		123.00000	111,000	21.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,461.00000	1,498,000	21.50	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.52640	11.57520		17.54	0.00	0	723.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		486.00000	458,000	18.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		811.00000	832,000	18.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		777.00000	798,000	18.36	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		502.00000	474,000	18.36	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08280	0.08360		22.27	2,484.00	30	0.00

Contract Details			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		383.00000	312,000	22.27	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		23.00000	32,000	22.27	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		18.00000	10,000	29.57	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		658.00000	730,000	29.57	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,361.00000	1,281,000	38.91	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		1.00000	1,000	38.91	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08420	0.08500		26.29	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		520.00000	474,000	23.03	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		310.00000	344,000	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.33800	9.41090		16.00	3,361,680.00	360	22,944.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,689.00000	2,762,000	38.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,489.00000	2,562,000	37.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,589.00000	2,662,000	37.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,889.00000	9,962,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,889.00000	7,962,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	52.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,889.00000	5,962,000	52.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,889.00000	3,962,000	44.59	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	11.30	Call		0.00000	0,000	34.26	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,889.00000	1,962,000	34.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		3.00000	2,000	25.13	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		892.00000	964,000	25.13	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		182.00000	123,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		71.00000	85,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,111.00000	1,039,000	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	25.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,111.00000	2,038,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,189.00000	10,262,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,189.00000	8,262,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	52.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,189.00000	6,262,000	52.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,189.00000	4,262,000	45.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,189.00000	2,262,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,190.00000	1,263,000	27.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		53.00000	34,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		242.00000	296,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		813.00000	740,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,811.00000	1,738,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,289.00000	10,362,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,289.00000	8,362,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,289.00000	6,362,000	53.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	46.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,289.00000	4,362,000	46.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,289.00000	2,362,000	36.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,290.00000	1,362,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		35.00000	22,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		324.00000	384,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		715.00000	642,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	4,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,711.00000	1,638,000	24.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	24.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,939.00000	10,012,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,939.00000	8,012,000	58.51	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	15.35	Call		0.00000	0,000	52.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,939.00000	6,012,000	52.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,939.00000	4,012,000	44.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	34.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,939.00000	2,012,000	34.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		3.00000	2,000	25.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		942.00000	1,014,000	25.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		149.00000	101,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		88.00000	113,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,061.00000	989,000	25.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	25.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,061.00000	1,988,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,989.00000	10,062,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,989.00000	8,062,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,989.00000	6,062,000	52.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,989.00000	4,062,000	44.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,989.00000	2,062,000	34.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2.00000	1,000	26.04	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	14/06/2010	Foreign Exchange Future	10.40	Put		991.00000	1,063,000	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		119.00000	82,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		108.00000	144,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,012.00000	939,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,011.00000	1,938,000	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,139.00000	10,212,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,139.00000	8,212,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,139.00000	6,212,000	52.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,139.00000	4,212,000	45.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	35.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,139.00000	2,212,000	35.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,140.00000	1,213,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		65.00000	42,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		204.00000	254,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		863.00000	790,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,861.00000	1,788,000	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,039.00000	10,112,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,039.00000	8,112,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,039.00000	6,112,000	52.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,039.00000	4,112,000	45.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	35.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,039.00000	2,112,000	35.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2.00000	1,000	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,041.00000	1,113,000	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		98.00000	66,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		137.00000	178,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		962.00000	889,000	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,961.00000	1,888,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,089.00000	10,162,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,089.00000	8,162,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,089.00000	6,162,000	52.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,089.00000	4,162,000	45.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	35.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,089.00000	2,162,000	35.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,090.00000	1,163,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		80.00000	53,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		169.00000	215,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		912.00000	839,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,911.00000	1,838,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,439.00000	10,512,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,439.00000	8,512,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	53.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,439.00000	6,512,000	53.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	46.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,439.00000	4,512,000	46.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,439.00000	2,512,000	37.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	30.15	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,439.00000	1,512,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		19.00000	11,000	21.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		458.00000	523,000	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	8.85	Call		569.00000	497,000	20.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	9,000	20.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,561.00000	1,488,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,389.00000	10,462,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,389.00000	8,462,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,389.00000	6,462,000	53.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,389.00000	4,462,000	46.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,389.00000	2,462,000	36.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,390.00000	1,462,000	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		23.00000	14,000	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		412.00000	476,000	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		617.00000	545,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	7,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,611.00000	1,538,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,489.00000	10,562,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	58.51	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	17.90	Put		8,489.00000	8,562,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	53.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,489.00000	6,562,000	53.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,489.00000	4,562,000	46.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,489.00000	1,562,000	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		15.00000	9,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		504.00000	571,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		521.00000	450,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	12,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,511.00000	1,438,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,539.00000	10,612,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,539.00000	8,612,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	54.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,539.00000	6,612,000	54.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	47.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,539.00000	4,612,000	47.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,539.00000	2,612,000	37.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,539.00000	1,612,000	31.06	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	9.95	Call		12.00000	7,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		551.00000	619,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		474.00000	403,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		13.00000	15,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,461.00000	1,388,000	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,339.00000	10,412,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,339.00000	8,412,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,339.00000	6,412,000	53.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	46.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,339.00000	4,412,000	46.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,339.00000	2,412,000	36.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	0,000	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,340.00000	1,412,000	29.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		28.00000	17,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		367.00000	429,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		666.00000	593,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	5,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,661.00000	1,588,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	58.51	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	20.00	Put		10,589.00000	10,662,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,589.00000	8,662,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	54.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,589.00000	6,662,000	54.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	47.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,589.00000	4,662,000	47.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,589.00000	1,662,000	31.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		10.00000	6,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		599.00000	668,000	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		428.00000	358,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		17.00000	20,000	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,411.00000	1,338,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,739.00000	10,812,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,739.00000	8,812,000	58.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	54.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,739.00000	6,812,000	54.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	47.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,739.00000	4,812,000	47.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,739.00000	2,812,000	38.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,739.00000	1,812,000	32.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		5.00000	3,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		744.00000	815,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		297.00000	230,000	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		36.00000	42,000	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,261.00000	1,188,000	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.48930	9.56560		15.83	3,055,554.60	322	11,398.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		37.00000	31,000	24.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,136.00000	2,207,000	24.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		156.00000	136,000	18.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		790.00000	847,000	18.98	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,046.00000	1,109,000	20.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		112.00000	98,000	20.24	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		630.00000	683,000	18.14	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		196.00000	172,000	18.14	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		482.00000	529,000	17.30	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		248.00000	218,000	17.30	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		470.00000	415,000	15.73	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		204.00000	226,000	15.73	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.63230	9.70840		16.21	963,230.00	100	2,230.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,492.00000	10,568,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,493.00000	8,569,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		7.00000	5,000	28.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,499.00000	6,573,000	28.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		29.00000	25,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,521.00000	4,593,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		85.00000	77,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,577.00000	2,645,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		156.00000	142,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,648.00000	1,710,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		316.00000	286,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		808.00000	854,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		738.00000	679,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		230.00000	247,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,545.00000	1,471,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		37.00000	39,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		93.00000	84,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,435.00000	2,502,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,542.00000	10,618,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,543.00000	8,619,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		7.00000	5,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,549.00000	6,623,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		28.00000	24,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,570.00000	4,642,000	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		83.00000	75,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,625.00000	2,693,000	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		151.00000	137,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,693.00000	1,755,000	21.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		304.00000	275,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		846.00000	893,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		707.00000	650,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		249.00000	268,000	15.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,499.00000	1,424,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		41.00000	42,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,242.00000	11,318,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,242.00000	9,318,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	3,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,245.00000	7,321,000	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		18.00000	15,000	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,260.00000	5,333,000	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		56.00000	51,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,298.00000	3,369,000	25.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		99.00000	90,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,341.00000	2,408,000	23.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		183.00000	166,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,425.00000	1,484,000	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		385.00000	349,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		627.00000	667,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		906.00000	842,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		148.00000	160,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,142.00000	11,218,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,143.00000	9,218,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		4.00000	3,000	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,146.00000	7,221,000	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		19.00000	16,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,161.00000	5,234,000	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		59.00000	54,000	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,201.00000	3,272,000	25.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		106.00000	95,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,248.00000	2,313,000	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		196.00000	177,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,338.00000	1,395,000	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		418.00000	379,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		560.00000	597,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		979.00000	914,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		121.00000	132,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,292.00000	10,368,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,293.00000	8,369,000	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		9.00000	7,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,301.00000	6,375,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		33.00000	28,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,325.00000	4,396,000	27.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		96.00000	87,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,388.00000	2,455,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		177.00000	161,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,469.00000	1,529,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		370.00000	335,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		662.00000	703,000	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		870.00000	808,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		162.00000	176,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,734.00000	1,659,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		26.00000	27,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,392.00000	10,468,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,393.00000	8,469,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		8.00000	6,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,400.00000	6,474,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		31.00000	26,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,423.00000	4,494,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		90.00000	82,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,482.00000	2,550,000	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		166.00000	151,000	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	13/12/2010	Foreign Exchange Future	11.10	Put		1,558.00000	1,619,000	21.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		341.00000	309,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		733.00000	777,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		802.00000	741,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		194.00000	209,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,639.00000	1,564,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	32,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,692.00000	10,768,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,693.00000	8,769,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		6.00000	4,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,698.00000	6,772,000	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		25.00000	21,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,717.00000	4,789,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		76.00000	68,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,768.00000	2,836,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		138.00000	126,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,830.00000	1,894,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		271.00000	245,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		963.00000	1,013,000	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		621.00000	566,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		313.00000	334,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,361.00000	1,287,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		53.00000	55,000	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,842.00000	10,918,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,843.00000	8,919,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		5.00000	4,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,847.00000	6,922,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		23.00000	19,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,865.00000	4,937,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		70.00000	63,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,912.00000	2,981,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		127.00000	115,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,969.00000	2,033,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		242.00000	219,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,084.00000	1,137,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		542.00000	491,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		384.00000	409,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,226.00000	1,152,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		68.00000	70,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,142.00000	10,218,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,143.00000	8,219,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		10.00000	8,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,152.00000	6,226,000	28.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		36.00000	31,000	27.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,178.00000	4,249,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,877.00000	1,803,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		19.00000	21,000	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,192.00000	10,268,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,193.00000	8,269,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		9.00000	7,000	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,201.00000	6,275,000	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		35.00000	30,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,227.00000	4,298,000	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		102.00000	92,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,294.00000	2,360,000	23.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		189.00000	172,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,381.00000	1,440,000	20.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		401.00000	364,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		593.00000	632,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		942.00000	877,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		134.00000	145,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,829.00000	1,755,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		21.00000	23,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,242.00000	10,318,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,243.00000	8,319,000	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		9.00000	7,000	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,251.00000	6,325,000	28.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		34.00000	29,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,276.00000	4,347,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,781.00000	1,707,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		23.00000	25,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		884.00000	932,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		292.00000	264,000	18.46	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			346.85200	346.93300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.27700	319.36900			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.58500	324.67800			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.45710	6.41450		15.75	0.00	0	7,725.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,186.00000	8,143,000	62.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	60.53	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,186.00000	6,143,000	60.53	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	51.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,186.00000	4,143,000	51.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	40.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,186.00000	2,143,000	40.94	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		23.00000	28,000	17.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		209.00000	171,000	17.58	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		815.00000	857,000	26.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		1.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		1,815.00000	1,857,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		1.00000	0,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		2,815.00000	2,857,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		3,815.00000	3,857,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		1.00000	0,000	25.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		8,136.00000	8,093,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		6,136.00000	6,093,000	60.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	51.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		4,136.00000	4,093,000	51.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	40.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		2,136.00000	2,093,000	40.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		31.00000	39,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		167.00000	132,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		865.00000	907,000	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		1,865.00000	1,907,000	24.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		2,865.00000	2,907,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		3,865.00000	3,907,000	25.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		1.00000	0,000	25.07	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	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		8,086.00000	8,043,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	60.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		6,086.00000	6,043,000	60.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	51.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		4,086.00000	4,043,000	51.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		2,086.00000	2,043,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		43.00000	54,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		129.00000	97,000	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		915.00000	957,000	27.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		1.00000	0,000	27.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		1,915.00000	1,957,000	24.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	0,000	24.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		2,915.00000	2,957,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		3,915.00000	3,957,000	25.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		1.00000	0,000	25.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		12.00000	14,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		298.00000	257,000	18.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,436.00000	8,393,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	60.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,436.00000	6,393,000	60.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	52.80	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		4,436.00000	4,393,000	52.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	42.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,436.00000	2,393,000	42.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		5.00000	5,000	20.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		441.00000	398,000	20.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		566.00000	608,000	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,565.00000	1,607,000	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	25.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,565.00000	2,607,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,565.00000	3,607,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,336.00000	8,293,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	60.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,336.00000	6,293,000	60.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	52.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,336.00000	4,293,000	52.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	41.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,336.00000	2,293,000	41.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		9.00000	10,000	19.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		345.00000	303,000	19.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		665.00000	707,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	24.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,665.00000	1,707,000	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,665.00000	2,707,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,665.00000	3,707,000	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,486.00000	8,443,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	60.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,486.00000	6,443,000	60.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	53.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,486.00000	4,443,000	53.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	42.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,486.00000	2,443,000	42.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		3.00000	4,000	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		489.00000	447,000	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		516.00000	558,000	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,515.00000	1,557,000	25.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	25.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,515.00000	2,557,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,515.00000	3,557,000	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	62.15	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		8,386.00000	8,343,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	60.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,386.00000	6,343,000	60.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,386.00000	4,343,000	52.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	42.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,386.00000	2,343,000	42.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		6.00000	7,000	20.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		392.00000	350,000	20.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		615.00000	657,000	23.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,615.00000	1,657,000	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	0,000	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,615.00000	2,657,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,615.00000	3,657,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		1.00000	0,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,236.00000	8,193,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	60.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,236.00000	6,193,000	60.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	51.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,236.00000	4,193,000	51.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	41.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,236.00000	2,193,000	41.21	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	6.65	Call		16.00000	20,000	18.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		252.00000	213,000	18.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		765.00000	807,000	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,765.00000	1,807,000	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,765.00000	2,807,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,765.00000	3,807,000	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,736.00000	8,693,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	61.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,736.00000	6,693,000	61.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	54.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,736.00000	4,693,000	54.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	43.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,736.00000	2,693,000	43.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		1.00000	1,000	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		737.00000	694,000	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		276.00000	314,000	19.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		12.00000	7,000	19.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,265.00000	1,307,000	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	26.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,265.00000	2,307,000	23.82	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		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,265.00000	3,307,000	24.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,686.00000	8,643,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	60.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,686.00000	6,643,000	60.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	53.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,686.00000	4,643,000	53.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	43.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,686.00000	2,643,000	43.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		1.00000	1,000	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		687.00000	644,000	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		322.00000	362,000	20.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		8.00000	5,000	20.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,315.00000	1,357,000	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,315.00000	2,357,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,315.00000	3,357,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,586.00000	8,543,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	60.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,586.00000	6,543,000	60.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	53.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,586.00000	4,543,000	53.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	43.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,586.00000	2,543,000	43.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		2.00000	2,000	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		588.00000	545,000	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		418.00000	459,000	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	2,000	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,415.00000	1,457,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,415.00000	2,457,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,415.00000	3,457,000	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,536.00000	8,493,000	62.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	60.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,536.00000	6,493,000	60.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	53.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,536.00000	4,493,000	53.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	42.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,536.00000	2,493,000	42.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		2.00000	3,000	21.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		538.00000	496,000	21.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		467.00000	508,000	21.94	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		3.00000	1,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,465.00000	1,507,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,465.00000	2,507,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,465.00000	3,507,000	24.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,786.00000	8,743,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	61.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,786.00000	6,743,000	61.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,786.00000	4,743,000	54.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	44.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,786.00000	2,743,000	44.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		1.00000	1,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		787.00000	744,000	24.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		231.00000	268,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		17.00000	11,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,215.00000	1,257,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	0,000	27.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,215.00000	2,257,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,215.00000	3,257,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	24.17	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	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,636.00000	8,593,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	60.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,636.00000	6,593,000	60.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	53.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,636.00000	4,593,000	53.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	43.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,636.00000	2,593,000	43.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		1.00000	1,000	23.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		637.00000	594,000	23.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		370.00000	410,000	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		6.00000	3,000	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,365.00000	1,407,000	26.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	0,000	26.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,365.00000	2,407,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,365.00000	3,407,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,836.00000	8,793,000	62.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	61.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,836.00000	6,793,000	61.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	54.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,836.00000	4,793,000	54.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	44.44	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		2,836.00000	2,793,000	44.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		836.00000	793,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		188.00000	223,000	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	16,000	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,165.00000	1,207,000	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,165.00000	2,207,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,165.00000	3,207,000	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.48760	6.44380		15.62	0.00	0	5,557.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		87.00000	95,000	17.67	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		543.00000	507,000	17.67	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.51200	6.46900		16.21	0.00	0	5,268.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		175.00000	186,000	17.80	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		606.00000	574,000	17.80	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		645.00000	613,000	18.00	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		164.00000	175,000	18.00	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.35310	7.38340		11.39	73,531.00	10	65.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		110.00000	91,000	11.90	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		27.00000	38,000	11.90	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		75.00000	60,000	11.39	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		42.00000	57,000	11.39	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		150.00000	127,000	12.40	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		17.00000	24,000	12.40	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.46010	7.49290		11.53	74,601.00	10	10.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		189.00000	166,000	11.72	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		196.00000	206,000	11.72	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.75200	140.72300			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			143.09200	143.06300			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			320.59900	320.67600		6.57	6,411,980.00	2	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		65,990.00000	65,202,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		15,230.00000	15,212,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			325.92900	326.00800			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		29,920.00000	30,710,000		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		30,020.00000	30,810,000		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		29,820.00000	30,610,000		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			379.93300	379.87400			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			6.58500	6.59300			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.51100	6.52000			0.00	500	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.45600	6.46800			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.44100	6.44800			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.44100	6.44800			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.44200	6.44900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.44200	6.44900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.58800	6.59900			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.78200	6.81600			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.15000	7.18300			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.47500	7.51000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.70700	7.73200			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			311.68100	311.86200			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.86300	317.04700			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.03500	8.04600		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,335.00000	3,380,000	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		94.00000	88,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,334.00000	2,372,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		231.00000	218,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,400.00000	4,448,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		35.00000	32,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		507.00000	484,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,458.00000	1,486,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		0.00000	2,654,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		0.00000	114,000	3.90	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.11900	8.13100		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,392.00000	2,425,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		761.00000	741,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,548.00000	2,582,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		699.00000	679,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,240.00000	2,272,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		829.00000	807,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	3,152,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		0.00000	351,000	4.02	175,500.00	500	500.00
R157	On	03/02/2011	Bond Future			8.17700	8.19000		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,088.00000	1,107,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,324.00000	2,288,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,180.00000	1,199,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,201.00000	2,165,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,001.00000	1,018,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,451.00000	2,413,000	3.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future			8.97600	8.96600		10.00	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,557.00000	3,477,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		957.00000	970,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,079.00000	1,033,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,118.00000	3,165,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,175.00000	7,083,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		210.00000	211,000	11.09	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,139.00000	9,046,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		88.00000	88,000	11.37	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.04100	9.03100		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,474.00000	4,408,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,492.00000	2,518,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,747.00000	4,679,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,320.00000	2,343,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,204.00000	4,140,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,670.00000	2,698,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,764.00000	4,810,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,142.00000	2,097,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.09000	9.08000		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,737.00000	3,684,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,464.00000	4,501,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,970.00000	3,916,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,242.00000	4,278,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,512.00000	3,462,000	10.94	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	8.95	Put		4,697.00000	4,737,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.98800	7.98900		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,659.00000	3,662,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		15.00000	14,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.07100	8.07200		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,043.00000	2,043,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		561.00000	557,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,169.00000	2,168,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		515.00000	511,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,921.00000	1,920,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		611.00000	606,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.12600	8.12700		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,071.00000	1,070,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,492.00000	1,487,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,154.00000	1,153,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,409.00000	1,404,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		992.00000	991,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,579.00000	1,575,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.65000	8.66100		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,163.00000	3,208,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		188.00000	176,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.73900	8.75000		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,274.00000	3,309,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		818.00000	798,000	7.04	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	04/11/2010	Bond Future	9.30	Call		3,453.00000	3,489,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		755.00000	736,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,099.00000	3,132,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		885.00000	863,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.80900	8.82100		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,383.00000	1,401,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,951.00000	2,911,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,489.00000	1,508,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,811.00000	2,772,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,282.00000	1,300,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,097.00000	3,057,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.69500	8.69600		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,338.00000	3,338,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		244.00000	238,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,172.00000	1,166,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,149.00000	1,137,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.77400	8.77500		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,503.00000	3,501,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		909.00000	901,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,700.00000	3,699,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		838.00000	832,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,314.00000	3,313,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		989.00000	982,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.83400	8.83500		7.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Call		1,519.00000	1,517,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,357.00000	3,349,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,635.00000	1,633,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,195.00000	3,188,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,409.00000	1,406,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,525.00000	3,516,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.92700	7.93900		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,058.00000	3,092,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	10,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.02000	8.03300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,670.00000	1,693,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		402.00000	390,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,771.00000	1,795,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		369.00000	357,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,571.00000	1,593,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		438.00000	424,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.08100	8.09500		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		873.00000	888,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,115.00000	1,094,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		936.00000	952,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,050.00000	1,031,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		813.00000	827,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,182.00000	1,161,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.74200	8.74300		7.75	0.00	0	3,941.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Call		4,473.00000	4,475,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		116.00000	112,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,225.00000	3,224,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		277.00000	270,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,207.00000	3,197,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		216.00000	212,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.81300	8.81400		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,545.00000	3,543,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,055.00000	1,047,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,746.00000	3,744,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		976.00000	968,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,348.00000	3,346,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,139.00000	1,131,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.86700	8.86800		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,135.00000	2,132,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,810.00000	2,801,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,279.00000	2,276,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,667.00000	2,658,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,996.00000	1,994,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,959.00000	2,951,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.82900	8.80900		8.25	114,858,420.72	1,301	10,448.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,287.00000	4,172,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		155.00000	163,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.89900	8.87900		9.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Call		3,446.00000	3,359,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,236.00000	1,270,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,647.00000	3,558,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,145.00000	1,177,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,248.00000	3,164,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,331.00000	1,369,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.95300	8.93200		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,101.00000	2,041,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,193.00000	3,258,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,245.00000	2,182,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,035.00000	3,097,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,963.00000	1,904,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,358.00000	3,424,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.90500	8.87500		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,178.00000	1,071,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,172.00000	2,300,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95300	8.92200		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,111.00000	2,970,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,507.00000	2,607,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,326.00000	3,180,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,340.00000	2,435,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,902.00000	2,767,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,684.00000	2,790,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.99000	8.95800		14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		3,610.00000	3,471,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,286.00000	3,394,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,820.00000	3,678,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,114.00000	3,219,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,405.00000	3,272,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,467.00000	3,581,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.73400	316.81200			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			322.00000	322.07900			0.00	0	0.00
Total for Derivatives :										251,004,116.42	31,847	809,601.00

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			7.03000	7.03500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.98000	7.99000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93000	8.92000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.92500	7.93000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.59000	8.59500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.64000	8.63500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.86000	7.87000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.69000	8.68500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.77500	8.76000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.86500	8.84000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										251,004,116.42	31,847	809,601.00