



# Daily MTM Report

Daily summary for: 07/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.76450	7.72660		16.45	87,536,973.00	11,274	251,136.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		21.00000	24,000	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		694.00000	660,000	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,423.00000	8,386,000	45.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	42.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,423.00000	6,386,000	42.95	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,577.00000	3,615,000	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,473.00000	8,436,000	45.79	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,473.00000	6,436,000	43.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,527.00000	3,565,000	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	45.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,573.00000	8,536,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,873.00000	8,836,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,073.00000	9,036,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	44.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,073.00000	7,036,000	44.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,073.00000	3,036,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,023.00000	8,986,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,023.00000	6,986,000	44.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,023.00000	2,986,000	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,977.00000	2,015,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,977.00000	3,015,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,973.00000	8,936,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,973.00000	6,936,000	43.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,773.00000	8,736,000	45.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,823.00000	8,786,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,723.00000	8,686,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,723.00000	6,686,000	43.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		341.00000	371,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		64.00000	57,000	17.28	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,277.00000	1,315,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,277.00000	2,315,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,277.00000	3,315,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,623.00000	8,586,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,623.00000	6,586,000	43.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,377.00000	1,415,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,377.00000	2,415,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,377.00000	3,415,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,523.00000	8,486,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		505.00000	539,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		28.00000	25,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,477.00000	1,515,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,477.00000	3,515,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,573.00000	6,536,000	43.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,073.00000	5,036,000	39.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		28.00000	33,000	18.68	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		601.00000	569,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		462.00000	495,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		35.00000	31,000	17.69	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,427.00000	1,465,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,427.00000	2,465,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,427.00000	3,465,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		17.00000	20,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		740.00000	706,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		7.00000	8,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,030.00000	994,000	20.50	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	14.60	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,873.00000	6,836,000	43.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,823.00000	6,786,000	43.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,823.00000	3,786,000	34.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,773.00000	6,736,000	43.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		8.00000	9,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		981.00000	945,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,028.00000	1,066,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	2,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,027.00000	2,065,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,027.00000	3,065,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		15.00000	17,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		788.00000	753,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		303.00000	333,000	17.14	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		76.00000	69,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,227.00000	2,265,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,227.00000	3,265,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,323.00000	5,286,000	40.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,323.00000	4,286,000	36.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,323.00000	3,286,000	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		13.00000	15,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		836.00000	801,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		268.00000	296,000	17.00	118,400.00	400	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		91.00000	82,000	17.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,177.00000	1,215,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	1,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,177.00000	2,215,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,177.00000	3,215,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,373.00000	5,336,000	40.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,373.00000	4,336,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,373.00000	3,336,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		11.00000	12,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		884.00000	848,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,128.00000	1,165,000	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,127.00000	2,165,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,127.00000	3,165,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,423.00000	5,386,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,423.00000	3,386,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		9.00000	11,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		932.00000	897,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,078.00000	1,116,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	2,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,077.00000	2,115,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,077.00000	3,115,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,573.00000	5,536,000	40.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,573.00000	4,536,000	37.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,573.00000	3,536,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		6.00000	7,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,079.00000	1,043,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		133.00000	150,000	16.65	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		206.00000	186,000	16.65	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		930.00000	967,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		3.00000	3,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,927.00000	1,965,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,927.00000	2,965,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		115.00000	130,000	16.85	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		238.00000	216,000	16.85	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		881.00000	918,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		4.00000	4,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,877.00000	1,915,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,877.00000	2,915,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,673.00000	5,636,000	41.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,673.00000	3,636,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4.00000	5,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,177.00000	1,141,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		99.00000	113,000	17.06	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		272.00000	249,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		832.00000	869,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		5.00000	5,000	18.80	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	5.90	Call		1,827.00000	1,865,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,827.00000	2,865,000	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,773.00000	5,736,000	41.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,773.00000	3,736,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	42.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,973.00000	5,936,000	42.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	38.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,973.00000	4,936,000	38.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,973.00000	3,936,000	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,973.00000	2,936,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	41.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,923.00000	5,886,000	41.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,923.00000	4,886,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,923.00000	3,886,000	35.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		595.00000	630,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		18.00000	16,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,577.00000	1,615,000	21.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,577.00000	2,615,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,873.00000	5,836,000	41.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,873.00000	3,836,000	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,873.00000	2,836,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2.00000	3,000	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,375.00000	1,339,000	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		54.00000	62,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		427.00000	398,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		641.00000	677,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		14.00000	13,000	18.25	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,627.00000	1,665,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,627.00000	2,665,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,723.00000	5,686,000	41.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,723.00000	3,686,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		85.00000	97,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		308.00000	283,000	17.26	0.00	0	0.00

Contract Details				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		784.00000	820,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		7.00000	6,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,777.00000	1,815,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,777.00000	2,815,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	40.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,623.00000	5,586,000	40.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,623.00000	4,586,000	37.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,623.00000	3,586,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4.00000	4,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,227.00000	1,190,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		5.00000	6,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,128.00000	1,092,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,273.00000	5,236,000	39.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,273.00000	4,236,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3.00000	3,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,276.00000	1,239,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		736.00000	772,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		9.00000	8,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,727.00000	1,765,000	22.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	40.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,473.00000	5,436,000	40.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,473.00000	3,436,000	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2.00000	2,000	22.33	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,475.00000	1,438,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		550.00000	584,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		23.00000	20,000	17.97	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,527.00000	1,565,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,527.00000	2,565,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,123.00000	4,086,000	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	2,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,524.00000	1,488,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3.00000	3,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,326.00000	1,289,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		420.00000	452,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		43.00000	38,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,773.00000	7,736,000	45.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,273.00000	6,236,000	42.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,773.00000	4,736,000	38.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,273.00000	3,236,000	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,227.00000	1,265,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	1,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,727.00000	2,765,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,227.00000	4,265,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,023.00000	7,986,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,523.00000	6,486,000	43.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,523.00000	3,486,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		33.00000	38,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		556.00000	524,000	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		979.00000	1,016,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		2.00000	2,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,477.00000	2,515,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,977.00000	4,015,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,574.00000	1,537,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		235.00000	262,000	16.86	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		108.00000	98,000	16.86	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	37.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,523.00000	4,486,000	37.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	36.38	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,173.00000	4,136,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2.00000	2,000	22.13	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,425.00000	1,388,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,624.00000	1,587,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		204.00000	229,000	16.72	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		127.00000	115,000	16.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,473.00000	4,436,000	37.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,874.00000	1,837,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,774.00000	1,737,000	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		176.00000	199,000	16.59	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		149.00000	135,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	1,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,923.00000	1,887,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,824.00000	1,787,000	23.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,724.00000	1,687,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		153.00000	172,000	16.45	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		176.00000	158,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,823.00000	4,786,000	38.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		46.00000	53,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		469.00000	439,000	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,023.00000	4,986,000	39.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,923.00000	2,886,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,823.00000	2,786,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,723.00000	2,686,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		24.00000	28,000	18.88	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		647.00000	614,000	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,873.00000	4,836,000	38.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,773.00000	2,736,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,673.00000	2,636,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		39.00000	45,000	18.27	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		512.00000	481,000	18.27	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,723.00000	4,686,000	38.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,623.00000	2,586,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,523.00000	2,486,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,423.00000	2,386,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,323.00000	2,286,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,223.00000	2,186,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,123.00000	2,086,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,023.00000	1,986,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		63.00000	72,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		386.00000	358,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.18	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,423.00000	4,386,000	37.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	23.14	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,674.00000	1,637,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,673.00000	4,636,000	37.97	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	10.30	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,573.00000	2,536,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,473.00000	2,436,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,373.00000	2,336,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,173.00000	2,136,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,073.00000	2,036,000	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,973.00000	1,936,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		73.00000	84,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		346.00000	320,000	17.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,273.00000	2,236,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,973.00000	7,936,000	45.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,027.00000	4,065,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,023.00000	5,986,000	42.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,023.00000	3,986,000	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,073.00000	8,036,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,073.00000	6,036,000	42.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,073.00000	4,036,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,927.00000	3,965,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,223.00000	8,186,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,223.00000	6,186,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,223.00000	4,186,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,777.00000	3,815,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,123.00000	8,086,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,123.00000	6,086,000	42.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,877.00000	3,915,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,773.00000	9,736,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,173.00000	8,136,000	45.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,173.00000	6,136,000	42.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,827.00000	3,865,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,273.00000	8,236,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,727.00000	3,765,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,323.00000	8,286,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,323.00000	6,286,000	42.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		688.00000	724,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		11.00000	10,000	18.39	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,677.00000	1,715,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	21.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,677.00000	2,715,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,677.00000	3,715,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	45.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,873.00000	7,836,000	45.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,127.00000	4,165,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,923.00000	7,886,000	45.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,077.00000	4,115,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,373.00000	8,336,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,373.00000	6,336,000	42.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,627.00000	3,665,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		380.00000	411,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		53.00000	47,000	17.42	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.88470	7.84610		16.58	2,404,833.50	305	24,594.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,004.00000	7,965,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,004.00000	5,965,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,005.00000	3,966,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		34.00000	36,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,038.00000	2,001,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,015.00000	1,051,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		19.00000	16,000	15.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,999.00000	2,037,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,996.00000	3,035,000	25.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,996.00000	4,035,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,954.00000	7,915,000	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,954.00000	5,915,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	2,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,955.00000	3,917,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		35.00000	38,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,989.00000	1,953,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		332.00000	351,000	16.50	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		286.00000	266,000	16.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,063.00000	1,099,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	14,000	15.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,048.00000	2,087,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,046.00000	3,085,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,046.00000	4,085,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		309.00000	327,000	16.58	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		313.00000	292,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,054.00000	8,015,000	33.39	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	13.90	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,054.00000	6,015,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,055.00000	4,016,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		31.00000	34,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,085.00000	2,049,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		289.00000	306,000	16.78	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		343.00000	321,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		970.00000	1,005,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	20,000	15.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,949.00000	1,987,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,946.00000	2,985,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,946.00000	3,985,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,104.00000	8,065,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,104.00000	6,065,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,105.00000	4,066,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		29.00000	31,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,133.00000	2,096,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		271.00000	287,000	16.99	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	13/09/2010	Foreign Exchange Future	7.95	Put		375.00000	352,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		925.00000	959,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		29.00000	24,000	15.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,899.00000	1,937,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,896.00000	2,935,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,896.00000	3,935,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,204.00000	8,165,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,204.00000	6,165,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,205.00000	4,166,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		25.00000	27,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,229.00000	2,192,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		238.00000	252,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		442.00000	417,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		837.00000	871,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		41.00000	36,000	15.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,800.00000	1,838,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,797.00000	2,835,000	24.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.90	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	4.05	Call		3,796.00000	3,835,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,254.00000	8,215,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,254.00000	6,215,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,255.00000	4,216,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		23.00000	25,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,277.00000	2,240,000	24.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		223.00000	237,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		477.00000	452,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		795.00000	828,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		49.00000	43,000	15.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,750.00000	1,788,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,747.00000	2,785,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,746.00000	3,785,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,304.00000	8,265,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,304.00000	6,265,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.81	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,305.00000	4,266,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		21.00000	23,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,325.00000	2,288,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		209.00000	222,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		513.00000	487,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		754.00000	786,000	15.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		58.00000	51,000	15.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,701.00000	1,739,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	4,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,697.00000	2,735,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,696.00000	3,735,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,454.00000	8,415,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,454.00000	6,415,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,455.00000	4,416,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		17.00000	18,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,471.00000	2,433,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		637.00000	666,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		91.00000	81,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,552.00000	1,590,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		6.00000	5,000	18.21	0.00	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		2,547.00000	2,585,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,546.00000	3,585,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,404.00000	8,365,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,404.00000	6,365,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,405.00000	4,366,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		18.00000	20,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,422.00000	2,385,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		184.00000	195,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		588.00000	560,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		675.00000	705,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		79.00000	70,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,602.00000	1,640,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		6.00000	5,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,597.00000	2,635,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,596.00000	3,635,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,554.00000	8,515,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.40	0.00	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		6,554.00000	6,515,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,555.00000	4,516,000	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		15.00000	16,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,569.00000	2,531,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		152.00000	162,000	18.80	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		706.00000	677,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		565.00000	593,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		119.00000	108,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,454.00000	1,491,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		8.00000	6,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,447.00000	2,485,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,446.00000	3,485,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		172.00000	183,000	18.40	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		626.00000	598,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,854.00000	7,815,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,854.00000	5,815,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,856.00000	3,817,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		38.00000	41,000	24.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,892.00000	1,856,000	24.06	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	13/09/2010	Foreign Exchange Future	7.70	Call		382.00000	403,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		236.00000	218,000	16.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,160.00000	1,197,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		14.00000	12,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,148.00000	2,186,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,146.00000	3,185,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,146.00000	4,185,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,904.00000	7,865,000	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,904.00000	5,865,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,906.00000	3,867,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		37.00000	39,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,941.00000	1,904,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		356.00000	376,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		260.00000	241,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,112.00000	1,148,000	15.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		16.00000	13,000	15.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,098.00000	2,136,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,096.00000	3,135,000	26.12	0.00	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	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,096.00000	4,135,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,154.00000	8,115,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,154.00000	6,115,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,155.00000	4,116,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		27.00000	29,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,181.00000	2,144,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		254.00000	269,000	17.19	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		408.00000	384,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		881.00000	915,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		35.00000	30,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,849.00000	1,888,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,846.00000	2,885,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,846.00000	3,885,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,354.00000	8,315,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,354.00000	6,315,000	29.99	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	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,355.00000	4,316,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		20.00000	21,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,374.00000	2,336,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		196.00000	208,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		550.00000	523,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		714.00000	745,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		68.00000	60,000	15.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,651.00000	1,689,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		5.00000	4,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,647.00000	2,685,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,646.00000	3,685,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,504.00000	8,465,000	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,504.00000	6,465,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,505.00000	4,466,000	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		16.00000	17,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,520.00000	2,482,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		162.00000	172,000	18.60	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		666.00000	637,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		601.00000	629,000	15.80	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		105.00000	94,000	15.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,503.00000	1,541,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		7.00000	6,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,497.00000	2,535,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,496.00000	3,535,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		55.00000	59,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,509.00000	1,474,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		64.00000	69,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,368.00000	1,334,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		830.00000	800,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		126.00000	135,000	19.41	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		960.00000	928,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		106.00000	113,000	20.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		68.00000	73,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,322.00000	1,288,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		75.00000	81,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,229.00000	1,196,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		119.00000	127,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		873.00000	842,000	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		192.00000	176,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		438.00000	461,000	16.19	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		409.00000	431,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		213.00000	196,000	16.27	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			8.00260	7.96380		16.84	17,605,720.00	2,200	7,211.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,987.00000	7,948,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,988.00000	5,949,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		25.00000	26,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,011.00000	3,973,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		85.00000	90,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,071.00000	2,037,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		420.00000	440,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		406.00000	387,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,067.00000	1,102,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		53.00000	49,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,021.00000	2,059,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	6,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,015.00000	3,054,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,014.00000	4,053,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		242.00000	253,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		828.00000	800,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,037.00000	7,998,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,038.00000	5,999,000	26.03	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	12.00	Call		23.00000	25,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,059.00000	4,022,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		82.00000	87,000	23.48	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,118.00000	2,084,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,025.00000	1,057,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		61.00000	54,000	15.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,972.00000	2,010,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	7,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,965.00000	3,004,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,964.00000	4,003,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,087.00000	8,048,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		2.00000	2,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,088.00000	6,049,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		22.00000	24,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,108.00000	4,071,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		79.00000	84,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,165.00000	2,131,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		382.00000	399,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		468.00000	446,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		984.00000	1,015,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		70.00000	62,000	15.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,923.00000	1,961,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	8,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,916.00000	2,954,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,914.00000	3,953,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,137.00000	8,098,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,138.00000	6,099,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		21.00000	22,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,157.00000	4,119,000	27.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		76.00000	81,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,212.00000	2,178,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		364.00000	381,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		500.00000	478,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		944.00000	975,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		80.00000	72,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,874.00000	1,912,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	9,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,866.00000	2,904,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	1,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,864.00000	3,903,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		400.00000	418,000	16.84	29,260.00	70	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		436.00000	415,000	16.84	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	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,187.00000	8,148,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,188.00000	6,149,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		19.00000	21,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,205.00000	4,168,000	27.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		74.00000	78,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,260.00000	2,225,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		348.00000	364,000	17.34	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		534.00000	511,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		904.00000	935,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		90.00000	82,000	15.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,825.00000	1,863,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	10,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,816.00000	2,855,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,814.00000	3,853,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,237.00000	8,198,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,238.00000	6,199,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		18.00000	20,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,254.00000	4,217,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		71.00000	75,000	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,307.00000	2,272,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		332.00000	347,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		568.00000	544,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		866.00000	896,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		102.00000	93,000	15.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,776.00000	1,814,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	11,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,766.00000	2,805,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,764.00000	3,803,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,286.00000	8,248,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	2,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,287.00000	6,249,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		17.00000	19,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,303.00000	4,266,000	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		68.00000	72,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,354.00000	2,319,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		317.00000	332,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		603.00000	579,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		829.00000	858,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		115.00000	105,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,727.00000	1,765,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		13.00000	12,000	17.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,716.00000	2,755,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,714.00000	3,753,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,486.00000	8,447,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,487.00000	6,448,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		14.00000	15,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,500.00000	4,462,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		59.00000	63,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,545.00000	2,510,000	24.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		264.00000	277,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		750.00000	724,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		691.00000	717,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		177.00000	164,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,534.00000	1,572,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		20.00000	19,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,517.00000	2,556,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	3,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,514.00000	3,553,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,436.00000	8,397,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,437.00000	6,398,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		14.00000	16,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,450.00000	4,413,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		62.00000	65,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,498.00000	2,462,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		276.00000	289,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		712.00000	686,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		724.00000	751,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		160.00000	148,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,582.00000	1,620,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		18.00000	17,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,567.00000	2,605,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	2,000	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,564.00000	3,603,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		231.00000	242,000	18.83	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		867.00000	839,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,536.00000	8,497,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,537.00000	6,498,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		13.00000	14,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,549.00000	4,511,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		57.00000	61,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,593.00000	2,558,000	24.59	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	8.50	Call		253.00000	265,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		789.00000	762,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		659.00000	685,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		195.00000	182,000	15.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,486.00000	1,523,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		22.00000	20,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,467.00000	2,506,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	3,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,464.00000	3,503,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		303.00000	317,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		639.00000	614,000	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,887.00000	7,848,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,888.00000	5,849,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		26.00000	27,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,912.00000	3,874,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		91.00000	95,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,977.00000	1,942,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		465.00000	487,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		351.00000	334,000	16.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,158.00000	1,194,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		44.00000	41,000	15.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,120.00000	2,158,000	18.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	5,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,115.00000	3,154,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,114.00000	4,153,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,937.00000	7,898,000	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,938.00000	5,899,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		25.00000	27,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,961.00000	3,924,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		88.00000	92,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,024.00000	1,989,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		442.00000	463,000	16.66	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		378.00000	360,000	16.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,112.00000	1,148,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		48.00000	45,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,071.00000	2,109,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,065.00000	3,104,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,064.00000	4,103,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,336.00000	8,298,000	28.83	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	14.30	Call		1.00000	2,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,337.00000	6,299,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		16.00000	18,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,352.00000	4,315,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		66.00000	70,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,402.00000	2,367,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		793.00000	822,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		129.00000	119,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,679.00000	1,717,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	14,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,666.00000	2,705,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	2,000	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,664.00000	3,703,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,386.00000	8,347,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,387.00000	6,348,000	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		15.00000	17,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,401.00000	4,364,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		64.00000	67,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,450.00000	2,414,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		289.00000	303,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		675.00000	650,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		758.00000	786,000	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		144.00000	133,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,631.00000	1,668,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		17.00000	15,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,617.00000	2,655,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	2,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,614.00000	3,653,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,087.00000	7,048,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		6.00000	7,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,092.00000	5,054,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		40.00000	43,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,126.00000	3,090,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		159.00000	167,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,245.00000	1,214,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,914.00000	4,953,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,289.00000	1,258,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		153.00000	161,000	20.49	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		114.00000	120,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,650.00000	1,617,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		142.00000	149,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,378.00000	1,346,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		110.00000	116,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,696.00000	1,663,000	21.99	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	13/12/2010	Foreign Exchange Future	7.80	Call		490.00000	512,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		326.00000	309,000	16.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.11930	8.08170		16.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		546.00000	566,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		464.00000	447,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		521.00000	541,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		489.00000	472,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		571.00000	592,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		439.00000	423,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		784.00000	762,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		366.00000	381,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,521.00000	2,505,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		103.00000	124,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.23640	8.19890		17.23	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		981.00000	1,009,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		232.00000	223,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		947.00000	974,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		248.00000	238,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,016.00000	1,044,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		217.00000	208,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.40960	11.56090		13.41	82,000,795.20	7,187	31,827.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,489.00000	10,640,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,489.00000	8,640,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,789.00000	10,940,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,789.00000	8,940,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,289.00000	10,440,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,289.00000	8,440,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,289.00000	6,440,000	38.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,289.00000	4,440,000	30.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,139.00000	10,290,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,139.00000	8,290,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,139.00000	6,290,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,139.00000	4,290,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,039.00000	10,190,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,039.00000	8,190,000	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,041.00000	2,192,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		18.00000	12,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,057.00000	1,202,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		969.00000	824,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		8.00000	14,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,962.00000	1,810,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,839.00000	9,990,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,839.00000	7,990,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,889.00000	10,040,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,889.00000	8,040,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		26.00000	17,000	17.23	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		915.00000	1,057,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		264.00000	180,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		153.00000	220,000	13.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,116.00000	967,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		5.00000	7,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,111.00000	1,960,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,339.00000	10,490,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,339.00000	6,490,000	38.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,339.00000	4,490,000	30.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,539.00000	10,690,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,539.00000	8,690,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,539.00000	6,690,000	38.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,689.00000	10,840,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,689.00000	8,840,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		41.00000	27,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		730.00000	867,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		398.00000	289,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		87.00000	129,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,314.00000	1,164,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		3.00000	4,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,739.00000	10,890,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,739.00000	8,890,000	40.40	0.00	0	0.00

Contract Details				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		362.00000	258,000	13.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		101.00000	148,000	13.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,264.00000	1,114,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		3.00000	4,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,639.00000	10,790,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,639.00000	8,790,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,640.00000	2,791,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		5.00000	3,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,644.00000	1,793,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		47.00000	30,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		686.00000	820,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		436.00000	322,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		75.00000	112,000	13.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,364.00000	1,213,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		3.00000	3,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,589.00000	10,740,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	38.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,589.00000	6,740,000	38.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,589.00000	4,740,000	31.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,439.00000	10,590,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,439.00000	8,590,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,389.00000	10,540,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,389.00000	8,540,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,389.00000	6,540,000	38.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,389.00000	4,540,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,239.00000	10,390,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,239.00000	8,390,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,239.00000	6,390,000	38.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,239.00000	4,390,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		119.00000	79,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		358.00000	469,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		779.00000	640,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		18.00000	30,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,762.00000	1,611,000	18.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	18.99	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	21.75	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,189.00000	10,340,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,189.00000	8,340,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,089.00000	10,240,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,089.00000	8,240,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	1,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,091.00000	2,241,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		167.00000	114,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		256.00000	354,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		921.00000	777,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		10.00000	17,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,989.00000	10,140,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,989.00000	8,140,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	38.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,489.00000	6,640,000	38.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,489.00000	5,640,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,489.00000	4,640,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	27.16	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	15.05	Put		3,489.00000	3,640,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,991.00000	2,142,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		20.00000	13,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,009.00000	1,153,000	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		208.00000	144,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		197.00000	284,000	13.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,017.00000	871,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		6.00000	11,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,012.00000	1,860,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,690.00000	2,841,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,039.00000	7,190,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	33.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,039.00000	5,190,000	33.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,039.00000	4,190,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		59.00000	38,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		598.00000	728,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		516.00000	393,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		55.00000	83,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	39.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,939.00000	7,090,000	39.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		8.00000	5,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,447.00000	1,595,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		75.00000	49,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		514.00000	639,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		600.00000	471,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		39.00000	61,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,563.00000	1,412,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2.00000	2,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,639.00000	6,790,000	38.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,639.00000	5,790,000	36.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,639.00000	4,790,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,639.00000	3,790,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	1,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,141.00000	2,291,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		15.00000	9,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,154.00000	1,299,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		150.00000	101,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		289.00000	391,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		873.00000	731,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		12.00000	21,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,862.00000	1,711,000	19.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		106.00000	70,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		395.00000	510,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		733.00000	596,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		22.00000	36,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,712.00000	1,561,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,089.00000	6,240,000	37.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	34.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,089.00000	5,240,000	34.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		5.00000	4,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,594.00000	1,744,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		52.00000	34,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		641.00000	774,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,413.00000	1,263,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2.00000	3,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,989.00000	7,140,000	39.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,989.00000	5,140,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,989.00000	4,140,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,490.00000	2,641,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	4,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,496.00000	1,644,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		66.00000	43,000	15.78	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		555.00000	683,000	15.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		557.00000	431,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		46.00000	71,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,513.00000	1,362,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2.00000	2,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	39.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,889.00000	7,040,000	39.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,889.00000	6,040,000	37.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,889.00000	5,040,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,889.00000	4,040,000	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		8.00000	5,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,397.00000	1,545,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		84.00000	55,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		473.00000	595,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		643.00000	511,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		32.00000	51,000	14.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,612.00000	1,462,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		1.00000	2,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		9.00000	6,000	18.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,348.00000	1,496,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		94.00000	62,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		433.00000	552,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,662.00000	1,511,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	38.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,689.00000	6,840,000	38.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,689.00000	5,840,000	36.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,689.00000	4,840,000	32.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,689.00000	3,840,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		13.00000	8,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,202.00000	1,348,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		134.00000	89,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		323.00000	429,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		826.00000	685,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		15.00000	25,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,812.00000	1,661,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	1,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,191.00000	2,341,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,439.00000	6,590,000	38.34	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	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,439.00000	5,590,000	35.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,439.00000	4,590,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,439.00000	3,590,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	2,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,892.00000	2,042,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,189.00000	6,340,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,189.00000	5,340,000	34.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,189.00000	4,340,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,189.00000	3,340,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		4.00000	3,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,693.00000	1,843,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,989.00000	6,140,000	37.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		328.00000	229,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		117.00000	169,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,215.00000	1,065,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		4.00000	5,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,211.00000	2,060,000	21.65	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	9.35	Put		0.00000	0,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,839.00000	5,990,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,839.00000	4,990,000	32.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	0,000	24.61	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,840.00000	2,990,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		295.00000	202,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		134.00000	192,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,165.00000	1,016,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		4.00000	6,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	33.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,939.00000	5,090,000	33.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,939.00000	4,090,000	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,940.00000	3,090,000	25.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	2,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,942.00000	2,092,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		23.00000	15,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		962.00000	1,105,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		235.00000	161,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		174.00000	251,000	13.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,067.00000	919,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		6.00000	9,000	14.99	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	9.50	Call		2,061.00000	1,910,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,339.00000	8,490,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	38.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,839.00000	6,990,000	38.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	35.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,339.00000	5,490,000	35.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,839.00000	3,990,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,340.00000	2,491,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		29.00000	19,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		868.00000	1,009,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		688.00000	553,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		27.00000	43,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,161.00000	2,010,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,661.00000	3,510,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,440.00000	2,591,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,589.00000	8,740,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	39.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,089.00000	7,240,000	39.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,589.00000	5,740,000	36.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,089.00000	4,240,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,590.00000	2,741,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		16.00000	10,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,105.00000	1,250,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		475.00000	357,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		64.00000	97,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,912.00000	1,761,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,411.00000	3,260,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,039.00000	9,190,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,539.00000	7,690,000	39.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,039.00000	6,190,000	37.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,539.00000	4,690,000	31.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,040.00000	3,190,000	25.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		6.00000	4,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,545.00000	1,694,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		187.00000	128,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		226.00000	318,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,463.00000	1,312,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2.00000	2,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,961.00000	2,810,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	38.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,739.00000	6,890,000	38.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	37.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,739.00000	5,890,000	37.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,739.00000	4,890,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,739.00000	3,890,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,740.00000	2,891,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	1,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,241.00000	2,391,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	3,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,743.00000	1,893,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		12.00000	7,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,251.00000	1,397,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		37.00000	24,000	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		776.00000	914,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,540.00000	2,691,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,789.00000	6,940,000	38.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	37.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,789.00000	5,940,000	37.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,789.00000	4,940,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,789.00000	3,940,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,290.00000	2,441,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	2,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,793.00000	1,942,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		10.00000	7,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,299.00000	1,447,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		33.00000	21,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		822.00000	961,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,390.00000	2,541,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.60	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,939.00000	6,090,000	37.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	2,000	20.69	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,842.00000	1,992,000	20.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,790.00000	2,941,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,239.00000	9,390,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	39.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,239.00000	7,390,000	39.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,239.00000	5,390,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,239.00000	3,390,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,761.00000	2,610,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,139.00000	9,290,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	39.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,139.00000	7,290,000	39.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,139.00000	5,290,000	34.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,139.00000	3,290,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,861.00000	2,710,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,189.00000	9,340,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	39.44	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	18.75	Put		7,189.00000	7,340,000	39.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,811.00000	2,660,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,439.00000	9,590,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	39.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,439.00000	7,590,000	39.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,561.00000	2,410,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,539.00000	9,690,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,539.00000	5,690,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,539.00000	3,690,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,461.00000	2,310,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,489.00000	9,640,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	39.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,489.00000	7,640,000	39.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,511.00000	2,360,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,589.00000	9,740,000	40.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	40.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,589.00000	7,740,000	40.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,589.00000	3,740,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,411.00000	2,260,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,739.00000	9,890,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	40.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,739.00000	7,890,000	40.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,261.00000	2,110,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,789.00000	9,940,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	40.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,789.00000	7,940,000	40.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,689.00000	9,840,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	40.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,689.00000	7,840,000	40.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,311.00000	2,160,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,989.00000	9,140,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,990.00000	3,140,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,011.00000	2,860,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,361.00000	2,210,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,361.00000	3,210,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,511.00000	3,360,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,311.00000	3,160,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,289.00000	9,440,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,289.00000	7,440,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,289.00000	5,440,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,289.00000	3,440,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,711.00000	2,560,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,089.00000	9,240,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,089.00000	3,240,000	25.59	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	8.65	Call		2,911.00000	2,760,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,211.00000	3,060,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,839.00000	8,990,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,161.00000	3,010,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,339.00000	9,490,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	39.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,339.00000	7,490,000	39.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,339.00000	3,490,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,661.00000	2,510,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,939.00000	10,090,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,939.00000	8,090,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,389.00000	9,540,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,389.00000	7,540,000	39.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	35.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,389.00000	5,540,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,389.00000	3,540,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,611.00000	2,460,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,639.00000	9,790,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	40.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,639.00000	7,790,000	40.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.58760	11.73890		14.69	4,403,288.00	380	2,255.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		157.00000	143,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,218.00000	1,355,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		177.00000	141,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,138.00000	1,253,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		167.00000	152,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,178.00000	1,314,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76210	11.91490		15.28	0.00	0	115.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		562.00000	483,000	15.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		547.00000	621,000	15.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		0.00000	593,000	15.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		0.00000	505,000	15.00	25,250.00	50	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08520	0.08280		17.98	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		372.00000	554,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		92.00000	34,000	18.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		50.00000	87,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		770.00000	567,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,285.00000	1,522,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		5.00000	2,000	26.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08420		23.33	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		505.00000	620,000	20.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		375.00000	240,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.82310	9.81450		13.85	1,925,327.60	196	23,478.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,286.00000	2,277,000	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,087.00000	2,078,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,187.00000	2,178,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,486.00000	9,477,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,486.00000	7,477,000	38.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,486.00000	5,477,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,486.00000	3,477,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	3,000	19.22	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,489.00000	1,480,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		47.00000	47,000	15.64	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		533.00000	524,000	15.64	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		547.00000	552,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		33.00000	29,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,515.00000	1,523,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,515.00000	2,523,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,786.00000	9,777,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,786.00000	7,777,000	39.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,786.00000	5,777,000	36.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,786.00000	3,777,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,787.00000	1,778,000	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		20.00000	20,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		806.00000	797,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		308.00000	312,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		94.00000	89,000	14.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,216.00000	1,224,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	1,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,215.00000	2,223,000	17.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,886.00000	9,877,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,886.00000	7,877,000	39.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,886.00000	5,877,000	36.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,886.00000	3,877,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,887.00000	1,878,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		15.00000	15,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		901.00000	892,000	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		242.00000	245,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		128.00000	122,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,117.00000	1,125,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,115.00000	2,123,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,536.00000	9,527,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,536.00000	7,527,000	38.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	35.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,536.00000	5,527,000	35.28	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	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,536.00000	3,527,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		2.00000	2,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,538.00000	1,529,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		41.00000	41,000	15.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		577.00000	568,000	15.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		504.00000	509,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		40.00000	36,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,465.00000	1,473,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,465.00000	2,473,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,586.00000	9,577,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	39.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,586.00000	7,577,000	39.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,586.00000	5,577,000	35.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,586.00000	3,577,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	2,000	19.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,588.00000	1,579,000	19.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		35.00000	35,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		621.00000	612,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		462.00000	467,000	14.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		48.00000	44,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,415.00000	1,423,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,415.00000	2,423,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,736.00000	9,727,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,736.00000	7,727,000	39.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,736.00000	5,727,000	35.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,736.00000	3,727,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,737.00000	1,728,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		23.00000	23,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		759.00000	750,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		344.00000	348,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		80.00000	75,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,266.00000	1,274,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	1,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,265.00000	2,273,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,636.00000	9,627,000	39.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,636.00000	7,627,000	39.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,636.00000	5,627,000	35.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,636.00000	3,627,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,638.00000	1,629,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		31.00000	31,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		667.00000	658,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		421.00000	426,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		57.00000	53,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,365.00000	1,374,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,365.00000	2,373,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,686.00000	9,677,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,686.00000	7,677,000	39.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,686.00000	5,677,000	35.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,686.00000	3,677,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	19.94	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	11.50	Put		1,688.00000	1,679,000	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		26.00000	26,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		712.00000	703,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		382.00000	386,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		68.00000	63,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,315.00000	1,324,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,315.00000	2,323,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,036.00000	10,027,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,036.00000	8,027,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,036.00000	6,027,000	36.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,036.00000	4,027,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,037.00000	2,028,000	21.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		10.00000	9,000	17.61	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,046.00000	1,036,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		163.00000	165,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		199.00000	192,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		969.00000	977,000	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	4,000	15.90	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	7.85	Call		1,965.00000	1,973,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,986.00000	9,977,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,986.00000	7,977,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,986.00000	5,977,000	36.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,986.00000	3,977,000	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,987.00000	1,978,000	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		11.00000	11,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		997.00000	988,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		184.00000	187,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		170.00000	164,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,018.00000	1,026,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	3,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,015.00000	2,023,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,086.00000	10,077,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,086.00000	8,077,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.78	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	15.90	Put		6,086.00000	6,077,000	36.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,086.00000	4,077,000	30.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		8.00000	8,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,094.00000	1,085,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		143.00000	145,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		229.00000	222,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		920.00000	928,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	5,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,915.00000	1,923,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,136.00000	10,127,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,136.00000	8,127,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,136.00000	6,127,000	36.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,136.00000	4,127,000	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,137.00000	2,128,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	7,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,143.00000	1,134,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		125.00000	127,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		261.00000	254,000	14.39	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	8.95	Call		872.00000	879,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	6,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,865.00000	1,873,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,936.00000	9,927,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,936.00000	7,927,000	39.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,936.00000	5,927,000	36.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,936.00000	3,927,000	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,937.00000	1,928,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		13.00000	13,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		949.00000	940,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		212.00000	215,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		148.00000	142,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,067.00000	1,075,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,065.00000	2,073,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,186.00000	10,177,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,186.00000	8,177,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,186.00000	6,177,000	36.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,186.00000	4,177,000	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	6,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,192.00000	1,183,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		110.00000	111,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		296.00000	288,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		824.00000	831,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	8,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,815.00000	1,823,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,336.00000	10,327,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,336.00000	8,327,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,336.00000	6,327,000	37.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,336.00000	4,327,000	31.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,336.00000	2,327,000	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	4,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,340.00000	1,331,000	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		72.00000	73,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		408.00000	400,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		682.00000	689,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		18.00000	16,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,665.00000	1,673,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	17.91	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.98340	9.97130		14.15	798,672.00	80	4,737.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		53.00000	53,000	19.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,747.00000	1,735,000	19.65	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		255.00000	260,000	14.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		484.00000	477,000	14.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		0.00000	699,000	15.91	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		0.00000	182,000	15.91	460,460.00	2,530	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.14220	10.12690		14.36	101,422.00	10	2,020.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,073.00000	10,058,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,074.00000	8,059,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,076.00000	6,061,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	26,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,100.00000	4,084,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		98.00000	97,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,171.00000	2,155,000	19.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		191.00000	189,000	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,264.00000	1,247,000	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		427.00000	428,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		500.00000	486,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,013.00000	1,022,000	12.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		86.00000	80,000	12.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,942.00000	1,956,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	14,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		109.00000	107,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,032.00000	2,015,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,123.00000	10,108,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,124.00000	8,109,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,126.00000	6,111,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		25.00000	25,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,148.00000	4,133,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		95.00000	93,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,218.00000	2,201,000	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		184.00000	182,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,307.00000	1,290,000	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		409.00000	410,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		532.00000	518,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		974.00000	983,000	12.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		97.00000	91,000	12.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,893.00000	1,907,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	15,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,823.00000	10,808,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,824.00000	8,809,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,825.00000	6,810,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		12.00000	12,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,835.00000	4,820,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		58.00000	57,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,881.00000	2,865,000	21.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		115.00000	113,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,938.00000	1,921,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		230.00000	229,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,053.00000	1,037,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		534.00000	538,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		357.00000	346,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,229.00000	1,243,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		52.00000	51,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,723.00000	10,708,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,724.00000	8,709,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	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	16.85	Put		6,725.00000	6,710,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		13.00000	13,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,736.00000	4,721,000	23.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		62.00000	61,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,785.00000	2,769,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		123.00000	121,000	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,846.00000	1,829,000	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		249.00000	248,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		972.00000	956,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		585.00000	589,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		308.00000	297,000	13.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,321.00000	1,335,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		44.00000	43,000	13.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,873.00000	9,858,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,874.00000	7,859,000	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,877.00000	5,862,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		31.00000	30,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,904.00000	3,888,000	22.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		112.00000	110,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,985.00000	1,968,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		222.00000	220,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,095.00000	1,078,000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		510.00000	514,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		383.00000	372,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,184.00000	1,197,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		57.00000	55,000	12.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,138.00000	2,153,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	11,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,973.00000	9,958,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,974.00000	7,959,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	3,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,976.00000	5,961,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		30.00000	28,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,003.00000	3,986,000	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		106.00000	104,000	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,079.00000	2,062,000	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		206.00000	204,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,179.00000	1,162,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		465.00000	469,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		438.00000	427,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,093.00000	1,107,000	12.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		66.00000	65,000	12.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,040.00000	2,054,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	12,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,273.00000	10,258,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,274.00000	8,259,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,276.00000	6,261,000	23.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		22.00000	21,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,295.00000	4,279,000	23.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		85.00000	84,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,358.00000	2,342,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		165.00000	164,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,438.00000	1,422,000	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		360.00000	360,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		633.00000	618,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		863.00000	871,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		136.00000	129,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,748.00000	1,762,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		21.00000	20,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,423.00000	10,408,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,424.00000	8,409,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,425.00000	6,410,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		18.00000	18,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,441.00000	4,426,000	23.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		76.00000	75,000	20.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,499.00000	2,483,000	20.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		149.00000	147,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,572.00000	1,555,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		318.00000	317,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		741.00000	725,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		761.00000	768,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		184.00000	176,000	13.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,604.00000	1,618,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	26,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,723.00000	9,708,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,724.00000	7,709,000	24.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		4.00000	4,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,727.00000	5,712,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		34.00000	32,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,757.00000	3,740,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,286.00000	2,301,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,773.00000	9,758,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,774.00000	7,759,000	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	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	13/12/2010	Foreign Exchange Future	15.90	Put		5,777.00000	5,762,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		33.00000	32,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,806.00000	3,790,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		119.00000	117,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,892.00000	1,875,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		240.00000	238,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,013.00000	996,000	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		559.00000	563,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		332.00000	321,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,275.00000	1,289,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		48.00000	47,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,237.00000	2,251,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	9,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,823.00000	9,808,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,824.00000	7,809,000	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,827.00000	5,812,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		32.00000	31,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,855.00000	3,839,000	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,187.00000	2,202,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	10,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		0.00000	551,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		0.00000	393,000	14.77	23,580.00	60	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	05/08/2010	Index Future			344.05900	344.19800			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			313.67000	316.57900			141,151,500.00	45	1,212.00
ALBI	On	04/11/2010	Index Future			322.40000	316.69500			0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future			6.84160	6.91740		12.54	171,040.00	25	10,738.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.77	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	14.60	Put		7,683.00000	7,758,000	45.77	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.83	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	12.60	Put		5,683.00000	5,758,000	41.83	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	36.57	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	10.60	Put		3,683.00000	3,758,000	36.57	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	23.68	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	8.60	Put		1,683.00000	1,758,000	23.68	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	6.60	Call		338.00000	279,000	14.07	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	6.60	Put		21.00000	37,000	14.07	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	5.60	Call		1,317.00000	1,242,000	18.53	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	18.53	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	4.60	Call		2,317.00000	2,242,000	17.77	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.77	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	3.60	Call		3,317.00000	3,242,000	16.92	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	2.60	Call		4,317.00000	4,242,000	16.92	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,633.00000	7,708,000	45.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	41.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,633.00000	5,708,000	41.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,633.00000	3,708,000	36.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	23.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,633.00000	1,708,000	23.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		384.00000	321,000	14.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		17.00000	29,000	14.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,367.00000	1,292,000	18.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	18.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,367.00000	2,292,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,367.00000	3,292,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,367.00000	4,292,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,583.00000	7,658,000	45.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	41.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,583.00000	5,658,000	41.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	35.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,583.00000	3,658,000	35.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,583.00000	1,658,000	23.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		430.00000	364,000	14.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		13.00000	22,000	14.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,417.00000	1,342,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,417.00000	2,342,000	17.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	17.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,417.00000	3,342,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,417.00000	4,342,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		253.00000	201,000	13.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		36.00000	59,000	13.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,933.00000	8,008,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	42.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,933.00000	6,008,000	42.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,933.00000	4,008,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,933.00000	2,008,000	25.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		141.00000	106,000	12.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		74.00000	114,000	12.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,068.00000	992,000	18.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	18.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,067.00000	1,992,000	18.06	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	18.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,067.00000	2,992,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,067.00000	3,992,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	46.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,833.00000	7,908,000	46.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	42.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,833.00000	5,908,000	42.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	37.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,833.00000	3,908,000	37.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,833.00000	1,908,000	24.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		213.00000	167,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		46.00000	75,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,167.00000	1,092,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,167.00000	2,092,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	17.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,167.00000	3,092,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,167.00000	4,092,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,983.00000	8,058,000	46.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	42.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,983.00000	6,058,000	42.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	38.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,983.00000	4,058,000	38.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	25.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,983.00000	2,058,000	25.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		110.00000	87,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		93.00000	145,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,018.00000	942,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,017.00000	1,942,000	18.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	18.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,017.00000	2,942,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,017.00000	3,942,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,883.00000	7,958,000	46.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	42.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,883.00000	5,958,000	42.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	37.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,883.00000	3,958,000	37.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	24.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,883.00000	1,958,000	24.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		175.00000	135,000	12.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		58.00000	93,000	12.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,118.00000	1,042,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,117.00000	2,042,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	18.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,117.00000	3,042,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,117.00000	4,042,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	45.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,733.00000	7,808,000	45.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	41.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,733.00000	5,808,000	41.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	36.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,733.00000	3,808,000	36.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,733.00000	1,808,000	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		295.00000	239,000	13.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		28.00000	47,000	13.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,267.00000	1,192,000	18.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	18.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,267.00000	2,192,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	17.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,267.00000	3,192,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	16.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,267.00000	4,192,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,233.00000	8,308,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	42.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,233.00000	6,308,000	42.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	38.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,233.00000	4,308,000	38.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,233.00000	2,308,000	27.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		36.00000	30,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		269.00000	338,000	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		769.00000	695,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		2.00000	3,000	16.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,767.00000	1,692,000	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,767.00000	2,692,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,767.00000	3,692,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,183.00000	8,258,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	42.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,183.00000	6,258,000	42.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	38.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,183.00000	4,258,000	38.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	26.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,183.00000	2,258,000	26.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		46.00000	37,000	14.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		229.00000	295,000	14.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		819.00000	744,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		2.00000	2,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,817.00000	1,742,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,817.00000	2,742,000	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,817.00000	3,742,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,083.00000	8,158,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	42.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,083.00000	6,158,000	42.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,083.00000	4,158,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,083.00000	2,158,000	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		71.00000	57,000	13.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		154.00000	215,000	13.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		918.00000	843,000	17.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		1.00000	1,000	17.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,917.00000	1,842,000	18.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	18.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,917.00000	2,842,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,917.00000	3,842,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,033.00000	8,108,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	42.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,033.00000	6,108,000	42.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,033.00000	4,108,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,033.00000	2,108,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		89.00000	71,000	13.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		122.00000	179,000	13.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		968.00000	893,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		1.00000	1,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,967.00000	1,892,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	18.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,967.00000	2,892,000	17.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	17.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,967.00000	3,892,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	46.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,283.00000	8,358,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	43.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,283.00000	6,358,000	43.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	38.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,283.00000	4,358,000	38.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,283.00000	2,358,000	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		29.00000	24,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		312.00000	382,000	14.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		720.00000	646,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		3.00000	4,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,717.00000	1,642,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,717.00000	2,642,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,717.00000	3,642,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,133.00000	8,208,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	42.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,133.00000	6,208,000	42.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,133.00000	4,208,000	38.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,133.00000	2,208,000	26.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		57.00000	46,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		190.00000	254,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		868.00000	793,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		1.00000	1,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,867.00000	1,792,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,867.00000	2,792,000	17.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	17.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,867.00000	3,792,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,333.00000	8,408,000	46.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	43.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,333.00000	6,408,000	43.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	39.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,333.00000	4,408,000	39.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,333.00000	2,408,000	27.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		23.00000	20,000	15.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		356.00000	428,000	15.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		671.00000	597,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		4.00000	5,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,667.00000	1,592,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,667.00000	2,592,000	17.37	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,667.00000	3,592,000	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	16.92	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.87670	6.94990		13.36	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		230.00000	207,000	13.36	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		180.00000	230,000	13.36	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.90890	6.97870		13.64	0.00	0	750.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		317.00000	296,000	13.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		238.00000	287,000	13.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		0.00000	318,000	13.84	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		0.00000	277,000	13.84	55,400.00	200	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.39580	7.43650		10.83	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		198.00000	164,000	11.59	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		62.00000	68,000	11.59	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		163.00000	131,000	11.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		77.00000	85,000	11.21	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		235.00000	200,000	11.96	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		49.00000	54,000	11.96	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.51060	7.54950		12.95	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		254.00000	236,000	12.95	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		205.00000	225,000	12.95	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			138.65500	139.58400			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			140.97600	141.92000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010			315.08100	318.00600		6.57	0.00	0	319.00
GOVI	On	05/08/2010	315.60	Call		54,570.00000	38,473,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		30,510.00000	43,663,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010			320.35400	323.32800			0.00	0	0.00
GOVI	On	04/11/2010	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.00	Put		56,720.00000	86,460,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	329.01	Put		56,820.00000	86,560,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	328.99	Put		56,620.00000	86,360,000		0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010			384.32300	376.92600			0.00	0	497.00
J153	On	31/08/2010			6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.62600	6.52000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.61500	6.51000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.59600	6.46000			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.59400	6.45000			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.60700	6.47000			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.63000	6.49000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.64500	6.51000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.93200	6.69000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.27900	6.93000			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.63400	7.23000			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.94200	7.50000			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			8.09400	7.68000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			305.55600	308.37500			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			310.67000	313.53600			0.00	0	0.00
R155	On	06/05/2010	Bond Future			7.11500	7.13600		1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.05000	8.06100		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.39700	8.18500		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,809.00000	2,027,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		217.00000	416,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,914.00000	1,272,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		460.00000	799,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,808.00000	2,929,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		92.00000	194,000	4.18	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	8.25	Put		879.00000	1,389,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,181.00000	710,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.44700	8.22000		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,107.00000	1,514,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		872.00000	1,282,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,251.00000	1,634,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		797.00000	1,183,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,968.00000	1,400,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		953.00000	1,387,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.50700	8.26400		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,067.00000	734,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,615.00000	3,302,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,147.00000	796,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,481.00000	3,150,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		990.00000	676,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,753.00000	3,459,000	3.98	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.97000	8.99100		9.25	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.22300	9.08900		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,050.00000	2,342,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,587.00000	2,099,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		994.00000	672,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,170.00000	5,068,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,264.00000	5,242,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		436.00000	634,000	10.19	0.00	0	1,300.00

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	10.00	Call		8,115.00000	7,002,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		202.00000	308,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.26900	9.13100		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,844.00000	3,170,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,774.00000	3,340,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,096.00000	3,396,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,580.00000	3,120,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,599.00000	2,952,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,976.00000	3,569,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,333.00000	6,171,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,800.00000	1,398,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.31700	9.17500		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,259.00000	2,711,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,840.00000	5,552,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,465.00000	2,894,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,591.00000	5,279,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,062.00000	2,537,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,101.00000	5,836,000	10.23	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.03000	8.04100		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.38500	8.17300		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,028.00000	2,328,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		59.00000	131,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.43600	8.20700		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,704.00000	1,233,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.50	Put		692.00000	1,013,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,817.00000	1,327,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		634.00000	936,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,595.00000	1,142,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		755.00000	1,094,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.49400	8.24900		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		878.00000	593,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,701.00000	2,217,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		946.00000	645,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,603.00000	2,103,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		813.00000	543,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,802.00000	2,334,000	3.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.63500	8.65100		5.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.97700	8.77900		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,762.00000	2,020,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		392.00000	655,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.04100	8.83300		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,919.00000	2,250,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		876.00000	1,233,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,089.00000	2,399,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		805.00000	1,141,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,754.00000	2,107,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		953.00000	1,332,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			9.11100	8.89300		6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		1,250.00000	905,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,165.00000	3,863,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,342.00000	979,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,011.00000	3,691,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,164.00000	836,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,327.00000	4,041,000	5.92	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.71500	8.74100		6.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.05200	8.85500		6.75	1,900,383.40	20	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,688.00000	1,913,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		495.00000	822,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			9.11000	8.90400		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,043.00000	2,345,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,162.00000	1,590,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,222.00000	2,501,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,074.00000	1,478,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,870.00000	2,195,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,258.00000	1,709,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.17100	8.95600		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,280.00000	922,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,770.00000	4,559,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,377.00000	999,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,590.00000	4,358,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,188.00000	850,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,957.00000	4,765,000	6.91	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.38900	8.16200		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,433.00000	1,832,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		37.00000	92,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.44600	8.20000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,326.00000	929,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		514.00000	783,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,416.00000	1,003,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		469.00000	723,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,239.00000	859,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		562.00000	848,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.51700	8.24800		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		660.00000	425,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,290.00000	1,733,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		712.00000	463,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,215.00000	1,643,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		611.00000	389,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,369.00000	1,824,000	2.76	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.78500	8.83100		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.09700	8.92100		7.75	3,114,855.45	35	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,644.00000	2,830,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		337.00000	545,000	8.05	81,750.00	150	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,557.00000	1,875,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		658.00000	998,000	7.94	0.00	0	100.00

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	8.25	Put		4,254.00000	5,172,000	7.60	775,800.00	150	150.00
R207	On	05/08/2010	Bond Future	8.25	Call		214.00000	109,000	7.60	65,400.00	600	250.00
R207	On	04/11/2010	Bond Future			9.14900	8.96600		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,942.00000	2,315,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,330.00000	1,746,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,122.00000	2,474,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,230.00000	1,625,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,768.00000	2,163,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,437.00000	1,875,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.20400	9.01400		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,820.00000	1,406,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,321.00000	3,968,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,941.00000	1,508,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,155.00000	3,783,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,704.00000	1,309,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,493.00000	4,159,000	7.98	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.87500	8.90100		8.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.16000	9.00500		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,407.00000	2,700,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		474.00000	700,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.21200	9.05100		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,725.00000	2,180,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,549.00000	1,957,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,902.00000	2,337,000	8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		1,434.00000	1,822,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,553.00000	2,030,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,670.00000	2,101,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.26600	9.10000		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,717.00000	1,363,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,802.00000	4,414,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,835.00000	1,464,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,618.00000	4,213,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,605.00000	1,268,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,993.00000	4,622,000	8.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.92000	8.95100		12.00	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.12400	9.02200		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,043.00000	792,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,178.00000	3,702,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.15800	9.05300		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,481.00000	2,101,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,887.00000	3,299,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,669.00000	2,271,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,692.00000	3,086,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,303.00000	1,941,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,094.00000	3,525,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.19300	9.08500		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,227.00000	2,835,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,875.00000	4,293,000	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Call	3,412.00000	3,006,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put	3,678.00000	4,081,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call	3,049.00000	2,671,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put	4,082.00000	4,514,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			311.26600	314.14800		0.00	0	100.00
TRT1	On	04/11/2010	Index Future			316.47600	319.40600		0.00	0	0.00
<b>Total for Derivatives :</b>									<b>344,750,110.15</b>	<b>25,967</b>	<b>779,371.00</b>

**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			7.36000	7.16000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.30000	8.10000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.15000	9.02000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.28000	8.08000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.88000	8.69000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.96000	8.77000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.25000	8.05000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.00500	8.84000		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	31/03/2021	Spot Bond			9.08000	8.92500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.07000	8.97000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>344,750,110.15</b>	<b>25,967</b>	<b>779,371.00</b>