



# Daily MTM Report

Daily summary for: 13/05/2010

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			7.51820	7.52620		16.28	12,758,385.40	1,697	252,381.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		9.00000	7,000	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		883.00000	889,000	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,624.00000	8,632,000	47.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	45.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,624.00000	6,632,000	45.06	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,376.00000	3,368,000	17.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,674.00000	8,682,000	47.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	45.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,674.00000	6,682,000	45.16	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,326.00000	3,318,000	17.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	47.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,774.00000	8,782,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,074.00000	9,082,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,274.00000	9,282,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,274.00000	7,282,000	46.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,274.00000	3,282,000	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,224.00000	9,232,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,224.00000	7,232,000	46.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,224.00000	3,232,000	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,776.00000	1,768,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,776.00000	2,768,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,174.00000	9,182,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,174.00000	7,182,000	46.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,974.00000	8,982,000	47.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,024.00000	9,032,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,924.00000	8,932,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,924.00000	6,932,000	45.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		200.00000	182,000	16.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		124.00000	114,000	16.47	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,077.00000	1,069,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,076.00000	2,068,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,076.00000	3,068,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,824.00000	8,832,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,824.00000	6,832,000	45.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,177.00000	1,169,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,176.00000	2,168,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,176.00000	3,168,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,724.00000	8,732,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		336.00000	321,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		60.00000	53,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,276.00000	1,268,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,276.00000	3,268,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,774.00000	6,782,000	45.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,274.00000	5,282,000	42.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		13.00000	10,000	20.14	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		787.00000	792,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		299.00000	283,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		73.00000	65,000	17.02	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,227.00000	1,218,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,226.00000	2,218,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,226.00000	3,218,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	6,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		932.00000	938,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	2,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,227.00000	1,234,000	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,074.00000	7,082,000	45.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,024.00000	7,032,000	45.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,024.00000	4,032,000	38.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,974.00000	6,982,000	45.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	2,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,178.00000	1,184,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		831.00000	821,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		5.00000	3,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,826.00000	1,818,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,826.00000	2,818,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	5,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		981.00000	987,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		171.00000	154,000	16.28	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		145.00000	136,000	16.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,026.00000	2,018,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,026.00000	3,018,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.65	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	13.05	Put		5,524.00000	5,532,000	42.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,524.00000	4,532,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,524.00000	3,532,000	35.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	4,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,030.00000	1,036,000	21.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		149.00000	132,000	16.52	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		173.00000	164,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		978.00000	969,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		2.00000	1,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,976.00000	1,968,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,976.00000	2,968,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,574.00000	5,582,000	42.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,574.00000	4,582,000	40.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,574.00000	3,582,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	3,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,079.00000	1,085,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		929.00000	920,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		3.00000	2,000	19.61	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	5.60	Call		1,926.00000	1,918,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,926.00000	2,918,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,624.00000	5,632,000	42.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,624.00000	3,632,000	36.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	3,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,128.00000	1,135,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		879.00000	871,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		3.00000	3,000	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,876.00000	1,868,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,876.00000	2,868,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,774.00000	5,782,000	43.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,774.00000	4,782,000	40.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,774.00000	3,782,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	2,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,277.00000	1,284,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		70.00000	57,000	17.73	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		344.00000	339,000	17.73	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		734.00000	724,000	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		8.00000	6,000	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,726.00000	1,718,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,726.00000	2,718,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		59.00000	48,000	17.97	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		383.00000	380,000	17.97	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		686.00000	676,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		10.00000	8,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,676.00000	1,668,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,676.00000	2,668,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,874.00000	5,882,000	43.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,874.00000	3,882,000	38.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	1,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,376.00000	1,383,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		50.00000	40,000	18.21	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		424.00000	422,000	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		639.00000	628,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		13.00000	10,000	18.50	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	5.90	Call		1,626.00000	1,618,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,626.00000	2,618,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,974.00000	5,982,000	43.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	38.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,974.00000	3,982,000	38.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,174.00000	6,182,000	44.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,174.00000	5,182,000	41.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,174.00000	4,182,000	39.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,174.00000	3,182,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,124.00000	6,132,000	44.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,124.00000	5,132,000	41.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,124.00000	4,132,000	39.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		416.00000	402,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		40.00000	34,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,376.00000	1,368,000	21.12	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	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,376.00000	2,368,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,074.00000	6,082,000	43.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,074.00000	4,082,000	39.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,074.00000	3,082,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,575.00000	1,583,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		26.00000	20,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		600.00000	602,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		458.00000	445,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		32.00000	27,000	17.76	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,426.00000	1,418,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,426.00000	2,418,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,924.00000	5,932,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,924.00000	3,932,000	38.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		43.00000	34,000	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		467.00000	466,000	18.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		592.00000	581,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		16.00000	13,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,576.00000	1,568,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,576.00000	2,568,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,824.00000	5,832,000	43.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,824.00000	4,832,000	40.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,824.00000	3,832,000	37.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	1,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,426.00000	1,433,000	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	1,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,326.00000	1,333,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,474.00000	5,482,000	42.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,474.00000	4,482,000	40.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,475.00000	1,483,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		547.00000	535,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		21.00000	17,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,526.00000	1,518,000	21.61	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	6.00	Put		0.00000	0,000	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,674.00000	5,682,000	43.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,674.00000	3,682,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	24.48	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,675.00000	1,682,000	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		375.00000	361,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		49.00000	43,000	17.39	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,326.00000	1,318,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,326.00000	2,318,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,324.00000	4,332,000	39.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,725.00000	1,732,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,525.00000	1,533,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		264.00000	247,000	16.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		88.00000	79,000	16.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,974.00000	7,982,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,474.00000	6,482,000	44.76	0.00	0	0.00

Contract Details				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	41.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,974.00000	4,982,000	41.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,474.00000	3,482,000	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,028.00000	1,019,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	1,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,526.00000	2,518,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,026.00000	4,018,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,224.00000	8,232,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	45.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,724.00000	6,732,000	45.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,724.00000	3,732,000	37.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		16.00000	11,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		740.00000	743,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		782.00000	773,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		6.00000	5,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,276.00000	2,268,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,776.00000	3,768,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	0,000	24.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,775.00000	1,782,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		129.00000	112,000	16.76	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		203.00000	194,000	16.76	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,724.00000	4,732,000	40.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.83	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,374.00000	4,382,000	39.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	24.24	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,625.00000	1,633,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,825.00000	1,832,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		111.00000	95,000	17.01	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		235.00000	227,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,674.00000	4,682,000	40.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,074.00000	2,082,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,974.00000	1,982,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		95.00000	81,000	17.25	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		269.00000	263,000	17.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,124.00000	2,132,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,024.00000	2,032,000	26.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,924.00000	1,932,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		81.00000	68,000	17.49	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		305.00000	300,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,024.00000	5,032,000	41.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		22.00000	16,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		646.00000	648,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,224.00000	5,232,000	41.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,124.00000	3,132,000	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,024.00000	3,032,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,924.00000	2,932,000	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		11.00000	8,000	20.38	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		835.00000	840,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,074.00000	5,082,000	41.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,974.00000	2,982,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,874.00000	2,882,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		19.00000	14,000	19.66	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		693.00000	696,000	19.66	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,924.00000	4,932,000	41.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,824.00000	2,832,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,724.00000	2,732,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,624.00000	2,632,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,524.00000	2,532,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,424.00000	2,432,000	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,324.00000	2,332,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,224.00000	2,232,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		31.00000	24,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		555.00000	556,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.44	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,624.00000	4,632,000	40.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	25.45	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,874.00000	1,882,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,874.00000	4,882,000	41.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,774.00000	2,782,000	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,674.00000	2,682,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,574.00000	2,582,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,374.00000	2,382,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,274.00000	2,282,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,174.00000	2,182,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		36.00000	28,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		510.00000	510,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,474.00000	2,482,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,174.00000	8,182,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,826.00000	3,818,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,224.00000	6,232,000	44.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,224.00000	4,232,000	39.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.78	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	15.80	Put		8,274.00000	8,282,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,274.00000	6,282,000	44.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,274.00000	4,282,000	39.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,726.00000	3,718,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,424.00000	8,432,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,424.00000	6,432,000	44.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,424.00000	4,432,000	39.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,576.00000	3,568,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,324.00000	8,332,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,324.00000	6,332,000	44.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,676.00000	3,668,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,974.00000	9,982,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,374.00000	8,382,000	47.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,374.00000	6,382,000	44.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,626.00000	3,618,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,474.00000	8,482,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,526.00000	3,518,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,524.00000	8,532,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,524.00000	6,532,000	44.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		502.00000	489,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		26.00000	21,000	17.95	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,476.00000	1,468,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,476.00000	2,468,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,476.00000	3,468,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,074.00000	8,082,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,926.00000	3,918,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	47.78	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	15.65	Put		8,124.00000	8,132,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,876.00000	3,868,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,574.00000	8,582,000	47.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,574.00000	6,582,000	44.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,426.00000	3,418,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		230.00000	213,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		104.00000	95,000	16.65	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.63450	7.64130		16.75	6,428,249.00	842	27,210.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,209.00000	8,216,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,209.00000	6,216,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,210.00000	4,217,000	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		23.00000	21,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,232.00000	2,237,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		830.00000	820,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		39.00000	36,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,794.00000	1,787,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,792.00000	2,785,000	24.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,791.00000	3,785,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,159.00000	8,166,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,159.00000	6,166,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,160.00000	4,167,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		25.00000	22,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,184.00000	2,188,000	25.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		248.00000	235,000	17.37	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		407.00000	401,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		873.00000	863,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		32.00000	29,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,844.00000	1,837,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,842.00000	2,835,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,841.00000	3,835,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		232.00000	219,000	17.58	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		441.00000	435,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,259.00000	8,266,000	34.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,259.00000	6,266,000	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,260.00000	4,267,000	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		21.00000	19,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,280.00000	2,285,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		217.00000	204,000	17.79	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		476.00000	470,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		787.00000	777,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		46.00000	43,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,745.00000	1,737,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,742.00000	2,735,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,741.00000	3,735,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,309.00000	8,316,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,309.00000	6,316,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,310.00000	4,317,000	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		20.00000	17,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,329.00000	2,333,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		203.00000	191,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		512.00000	507,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		746.00000	735,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		55.00000	51,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,695.00000	1,688,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,692.00000	2,685,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,691.00000	3,685,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,409.00000	8,416,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,409.00000	6,416,000	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,410.00000	4,417,000	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		17.00000	15,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,426.00000	2,431,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		178.00000	167,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		587.00000	583,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		667.00000	655,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		76.00000	71,000	15.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,596.00000	1,589,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,592.00000	2,585,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	23.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,591.00000	3,585,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,459.00000	8,466,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,459.00000	6,466,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,460.00000	4,467,000	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		16.00000	14,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,475.00000	2,480,000	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		167.00000	156,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		626.00000	622,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		629.00000	617,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		88.00000	83,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,546.00000	1,539,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,542.00000	2,535,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,541.00000	3,535,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,509.00000	8,516,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,509.00000	6,516,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.86	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,510.00000	4,517,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		15.00000	13,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,524.00000	2,529,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		157.00000	146,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		666.00000	662,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		592.00000	580,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		101.00000	96,000	15.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,497.00000	1,490,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,492.00000	2,485,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,491.00000	3,485,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	23.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,659.00000	8,666,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,659.00000	6,666,000	31.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,660.00000	4,667,000	27.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	10,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,670.00000	2,676,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		491.00000	478,000	16.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		150.00000	144,000	16.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,349.00000	1,341,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	7,000	17.12	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	5.30	Call		2,342.00000	2,335,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,341.00000	3,335,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,609.00000	8,616,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,609.00000	6,616,000	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,610.00000	4,617,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	11,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,621.00000	2,627,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		138.00000	128,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		747.00000	744,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		523.00000	511,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		132.00000	127,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,398.00000	1,391,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,392.00000	2,385,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,391.00000	3,385,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,759.00000	8,766,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.77	0.00	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		6,759.00000	6,766,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,760.00000	4,766,000	27.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		10.00000	8,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,769.00000	2,774,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		115.00000	105,000	19.86	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		874.00000	871,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		430.00000	417,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		189.00000	183,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,251.00000	1,243,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		10.00000	9,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,242.00000	2,235,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,241.00000	3,235,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		130.00000	120,000	19.45	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		789.00000	786,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,059.00000	8,066,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,059.00000	6,066,000	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,060.00000	4,067,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		29.00000	26,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,088.00000	2,092,000	25.06	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		283.00000	269,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		342.00000	335,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		962.00000	954,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		21.00000	20,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,944.00000	1,936,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,941.00000	2,935,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,941.00000	3,935,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,109.00000	8,116,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,109.00000	6,116,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,110.00000	4,117,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		27.00000	24,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,136.00000	2,140,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		265.00000	251,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		374.00000	367,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		917.00000	908,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		26.00000	24,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,894.00000	1,887,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	20.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,891.00000	2,885,000	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,891.00000	3,885,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,359.00000	8,366,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,359.00000	6,366,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,360.00000	4,367,000	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		18.00000	16,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,377.00000	2,382,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		190.00000	178,000	18.20	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		549.00000	544,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		706.00000	695,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		65.00000	61,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,645.00000	1,638,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,642.00000	2,635,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,641.00000	3,635,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,559.00000	8,566,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,559.00000	6,566,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,560.00000	4,567,000	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	12,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,572.00000	2,578,000	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		147.00000	136,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		706.00000	702,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		557.00000	545,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		116.00000	111,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,448.00000	1,440,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		7.00000	6,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,442.00000	2,435,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,441.00000	3,435,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,709.00000	8,716,000	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,709.00000	6,716,000	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,710.00000	4,717,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		11.00000	9,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,720.00000	2,725,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		122.00000	112,000	19.65	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		831.00000	828,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		460.00000	447,000	16.24	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		169.00000	163,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,300.00000	1,292,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	8,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,292.00000	2,285,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,291.00000	3,285,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		43.00000	39,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,702.00000	1,705,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		50.00000	45,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,559.00000	1,561,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,005.00000	1,003,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		96.00000	87,000	20.48	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,139.00000	1,139,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		80.00000	73,000	21.10	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		52.00000	47,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,511.00000	1,513,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		58.00000	52,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,417.00000	1,418,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		90.00000	82,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,049.00000	1,048,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		285.00000	277,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		326.00000	311,000	16.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		303.00000	289,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		312.00000	305,000	16.75	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	13/12/2010	Foreign Exchange Future			7.74910	7.75530		17.00	2,169,748.00	280	7,531.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,195.00000	8,201,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,196.00000	6,202,000	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		18.00000	17,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,213.00000	4,218,000	28.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		71.00000	67,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,266.00000	2,268,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		341.00000	331,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		536.00000	532,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		893.00000	884,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		88.00000	85,000	15.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,815.00000	1,809,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,807.00000	2,801,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,805.00000	3,799,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		198.00000	191,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		993.00000	992,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,245.00000	8,251,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,246.00000	6,252,000	26.87	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		17.00000	16,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,262.00000	4,267,000	28.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		68.00000	65,000	24.39	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,313.00000	2,316,000	24.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		855.00000	846,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		100.00000	97,000	15.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,766.00000	1,760,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,757.00000	2,751,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	22.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,756.00000	3,749,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,295.00000	8,301,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,296.00000	6,302,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		16.00000	15,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,311.00000	4,316,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		66.00000	62,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,361.00000	2,363,000	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		311.00000	301,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		606.00000	602,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		818.00000	809,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		113.00000	110,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,718.00000	1,711,000	17.53	0.00	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		13.00000	12,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,707.00000	2,701,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,706.00000	3,699,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,345.00000	8,351,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,346.00000	6,352,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		15.00000	14,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,360.00000	4,365,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		63.00000	60,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,408.00000	2,411,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		296.00000	287,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		641.00000	638,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		782.00000	772,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		127.00000	123,000	15.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,669.00000	1,662,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		14.00000	13,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,658.00000	2,651,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,656.00000	3,649,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		325.00000	315,000	17.86	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		570.00000	566,000	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,395.00000	8,401,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,396.00000	6,402,000	27.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		14.00000	13,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,409.00000	4,414,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		61.00000	58,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,456.00000	2,459,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		283.00000	274,000	18.37	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		678.00000	675,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		747.00000	737,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		142.00000	138,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,621.00000	1,614,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	15,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,608.00000	2,601,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,606.00000	3,599,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,445.00000	8,451,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,446.00000	6,452,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		13.00000	12,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,458.00000	4,463,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		59.00000	56,000	24.84	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	10.20	Put		2,504.00000	2,507,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		270.00000	261,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		715.00000	712,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		713.00000	703,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		158.00000	154,000	15.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,572.00000	1,565,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		17.00000	16,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,558.00000	2,552,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,556.00000	3,549,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,495.00000	8,501,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,496.00000	6,502,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		12.00000	12,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,507.00000	4,513,000	27.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		57.00000	54,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,552.00000	2,555,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		258.00000	249,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		753.00000	750,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		680.00000	670,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		175.00000	171,000	16.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,524.00000	1,517,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		19.00000	18,000	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,508.00000	2,502,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,506.00000	3,499,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,695.00000	8,701,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,696.00000	6,702,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		10.00000	9,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,705.00000	4,710,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		49.00000	47,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,744.00000	2,748,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		216.00000	208,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		911.00000	909,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		560.00000	550,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		255.00000	251,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,333.00000	1,326,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		28.00000	27,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,309.00000	2,303,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,306.00000	3,300,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,645.00000	8,651,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,646.00000	6,652,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		10.00000	10,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,655.00000	4,661,000	27.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		51.00000	48,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,696.00000	2,699,000	25.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		226.00000	217,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		871.00000	868,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		589.00000	578,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		234.00000	229,000	16.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,381.00000	1,373,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		26.00000	24,000	16.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,359.00000	2,353,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,356.00000	3,350,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		190.00000	183,000	19.91	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,035.00000	1,034,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,745.00000	8,751,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,746.00000	6,752,000	27.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		9.00000	8,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,754.00000	4,759,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		48.00000	45,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,793.00000	2,796,000	25.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		207.00000	199,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		952.00000	950,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		533.00000	522,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		278.00000	273,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,286.00000	1,279,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		31.00000	30,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,260.00000	2,253,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	4,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,256.00000	3,250,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		247.00000	238,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		792.00000	789,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,096.00000	8,101,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,097.00000	6,102,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		20.00000	19,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,115.00000	4,120,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		76.00000	73,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,171.00000	2,174,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		375.00000	364,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		470.00000	465,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		972.00000	964,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		67.00000	65,000	15.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,913.00000	1,907,000	18.20	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	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,907.00000	2,900,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,905.00000	3,899,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,146.00000	8,151,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		2.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,147.00000	6,152,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		19.00000	18,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,164.00000	4,169,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		73.00000	70,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,218.00000	2,221,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		358.00000	347,000	17.51	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		503.00000	498,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		932.00000	924,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		77.00000	75,000	15.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,864.00000	1,858,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,857.00000	2,851,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,855.00000	3,849,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,545.00000	8,551,000	29.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,546.00000	6,552,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		12.00000	11,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,557.00000	4,562,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		55.00000	52,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,600.00000	2,603,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		649.00000	638,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		194.00000	189,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,476.00000	1,469,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		21.00000	20,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,458.00000	2,452,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,456.00000	3,450,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,595.00000	8,601,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,596.00000	6,602,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		11.00000	10,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,606.00000	4,611,000	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		53.00000	50,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,648.00000	2,651,000	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		236.00000	228,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		831.00000	829,000	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		618.00000	608,000	16.26	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	13/12/2010	Foreign Exchange Future	7.35	Put		213.00000	209,000	16.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,428.00000	1,421,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		23.00000	22,000	16.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,409.00000	2,402,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,406.00000	3,400,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,296.00000	7,302,000	28.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,299.00000	5,305,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		33.00000	32,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,328.00000	3,333,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		133.00000	127,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,428.00000	1,428,000	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,705.00000	4,699,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,473.00000	1,473,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		128.00000	122,000	21.62	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		96.00000	92,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,841.00000	1,843,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		119.00000	113,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,564.00000	1,564,000	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		93.00000	89,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,888.00000	1,890,000	23.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		393.00000	383,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		438.00000	434,000	17.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.86370	7.86970		17.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		430.00000	426,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		560.00000	562,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		438.00000	434,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		618.00000	620,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		452.00000	448,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		532.00000	534,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		937.00000	940,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		307.00000	304,000	19.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,718.00000	2,723,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		88.00000	87,000	24.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.97940	7.98520		17.05	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		854.00000	820,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		319.00000	291,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		823.00000	789,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		338.00000	310,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		885.00000	852,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		300.00000	273,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.03360	11.17800		15.62	9,521,996.80	863	32,345.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,872.00000	11,016,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,872.00000	9,016,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,172.00000	11,316,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,172.00000	9,316,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,672.00000	10,816,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,672.00000	8,816,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,672.00000	6,816,000	42.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,672.00000	4,816,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,522.00000	10,666,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,522.00000	8,666,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	42.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,522.00000	6,666,000	42.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,522.00000	4,666,000	34.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,422.00000	10,566,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,422.00000	8,566,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,423.00000	2,567,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		10.00000	5,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,432.00000	1,571,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		620.00000	492,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		42.00000	58,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,580.00000	1,436,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,222.00000	10,366,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,222.00000	8,366,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,272.00000	10,416,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,272.00000	8,416,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		14.00000	7,000	20.95	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,286.00000	1,423,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		127.00000	77,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		399.00000	493,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		752.00000	618,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		24.00000	34,000	16.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,729.00000	1,585,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,722.00000	10,866,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,722.00000	6,866,000	42.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,722.00000	4,866,000	35.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,922.00000	11,066,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,922.00000	9,066,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,922.00000	7,066,000	42.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,072.00000	11,216,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,072.00000	9,216,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		21.00000	11,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,093.00000	1,227,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		193.00000	124,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		265.00000	340,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		938.00000	799,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		10.00000	15,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,122.00000	11,266,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,122.00000	9,266,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		174.00000	111,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		296.00000	377,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		891.00000	753,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		13.00000	19,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,022.00000	11,166,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,022.00000	9,166,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,023.00000	3,166,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		3.00000	2,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,025.00000	2,168,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		24.00000	13,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,046.00000	1,179,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		213.00000	140,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		235.00000	306,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		986.00000	846,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		8.00000	12,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,972.00000	11,116,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	42.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,972.00000	7,116,000	42.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,972.00000	5,116,000	36.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,822.00000	10,966,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,822.00000	8,966,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,772.00000	10,916,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,772.00000	8,916,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,772.00000	6,916,000	42.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,772.00000	4,916,000	35.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,622.00000	10,766,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,622.00000	8,766,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,622.00000	6,766,000	42.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,622.00000	4,766,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		59.00000	33,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		681.00000	799,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		460.00000	343,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		82.00000	109,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,381.00000	1,237,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	3,000	18.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,572.00000	10,716,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,572.00000	8,716,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,472.00000	10,616,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,472.00000	8,616,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,473.00000	2,617,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		82.00000	48,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		554.00000	664,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		578.00000	453,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		50.00000	69,000	16.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,372.00000	10,516,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,372.00000	8,516,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	42.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,872.00000	7,016,000	42.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,872.00000	6,016,000	41.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,872.00000	5,016,000	36.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,872.00000	4,016,000	31.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	1,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,374.00000	2,517,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		11.00000	6,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,383.00000	1,522,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		102.00000	61,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		474.00000	577,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		663.00000	533,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		35.00000	49,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,630.00000	1,485,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	1,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,073.00000	3,216,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	43.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,422.00000	7,566,000	43.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,422.00000	5,566,000	38.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,422.00000	4,566,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		30.00000	16,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		952.00000	1,082,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		265.00000	175,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		187.00000	241,000	15.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	43.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,322.00000	7,466,000	43.26	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	13.00	Call		4.00000	2,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,826.00000	1,968,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		37.00000	20,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		859.00000	986,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		323.00000	221,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		145.00000	187,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,183.00000	1,039,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		5.00000	5,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	42.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,022.00000	7,166,000	42.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	41.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,022.00000	6,166,000	41.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,022.00000	5,166,000	37.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,022.00000	4,166,000	32.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,523.00000	2,667,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		8.00000	4,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,530.00000	1,670,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		73.00000	42,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		595.00000	708,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		537.00000	415,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		59.00000	81,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,480.00000	1,336,000	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		52.00000	29,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		724.00000	845,000	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		423.00000	310,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		95.00000	126,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,331.00000	1,187,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	3,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	41.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,472.00000	6,616,000	41.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,472.00000	5,616,000	39.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		3.00000	2,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,975.00000	2,118,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		27.00000	14,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		999.00000	1,130,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,035.00000	894,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		7.00000	10,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,372.00000	7,516,000	43.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,372.00000	5,516,000	38.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,372.00000	4,516,000	34.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,873.00000	3,016,000	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		4.00000	2,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,876.00000	2,018,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		33.00000	18,000	19.43	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		905.00000	1,034,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		293.00000	196,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		165.00000	212,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,133.00000	990,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		5.00000	6,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	43.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,272.00000	7,416,000	43.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	41.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,272.00000	6,416,000	41.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,272.00000	5,416,000	38.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,272.00000	4,416,000	33.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		5.00000	2,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,777.00000	1,918,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		42.00000	23,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		814.00000	939,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		355.00000	249,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		127.00000	165,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,232.00000	1,089,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		4.00000	5,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		5.00000	3,000	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,727.00000	1,869,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		47.00000	26,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		769.00000	892,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,282.00000	1,138,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		4.00000	4,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	42.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,072.00000	7,216,000	42.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	41.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,072.00000	6,216,000	41.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,072.00000	5,216,000	37.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,072.00000	4,216,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		7.00000	4,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,579.00000	1,720,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		65.00000	37,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		637.00000	753,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		498.00000	378,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		70.00000	94,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,431.00000	1,287,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		3.00000	3,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,573.00000	2,717,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,822.00000	6,966,000	42.50	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	17.00	Call		0.00000	0,000	40.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,822.00000	5,966,000	40.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,822.00000	4,966,000	36.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,822.00000	3,966,000	31.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		2.00000	1,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,274.00000	2,417,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,572.00000	6,716,000	42.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,572.00000	5,716,000	39.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,572.00000	4,716,000	35.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,572.00000	3,716,000	30.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		3.00000	1,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,075.00000	2,217,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	41.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,372.00000	6,516,000	41.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		157.00000	98,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		329.00000	414,000	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		844.00000	707,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		16.00000	23,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,829.00000	1,685,000	21.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,222.00000	6,366,000	41.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,222.00000	5,366,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.05	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,222.00000	3,366,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		141.00000	87,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		363.00000	453,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		797.00000	662,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	28,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,322.00000	5,466,000	38.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,322.00000	4,466,000	33.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,322.00000	3,466,000	29.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		2.00000	1,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,324.00000	2,467,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		12.00000	6,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,334.00000	1,472,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		114.00000	69,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		436.00000	535,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		707.00000	575,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		29.00000	41,000	16.34	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	9.50	Call		1,680.00000	1,535,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,722.00000	8,866,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,222.00000	7,366,000	43.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	40.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,722.00000	5,866,000	40.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,222.00000	4,366,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,723.00000	2,867,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		15.00000	8,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,237.00000	1,374,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		388.00000	279,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		110.00000	145,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,779.00000	1,635,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,278.00000	3,134,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,823.00000	2,966,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,972.00000	9,116,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	43.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,472.00000	7,616,000	43.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	41.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,972.00000	6,116,000	41.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,472.00000	4,616,000	34.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,973.00000	3,116,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		9.00000	5,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,481.00000	1,621,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		238.00000	157,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		210.00000	273,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,530.00000	1,386,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,028.00000	2,884,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,422.00000	9,566,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,922.00000	8,066,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	41.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,422.00000	6,566,000	41.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,922.00000	5,066,000	36.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,422.00000	3,566,000	29.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		3.00000	2,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,925.00000	2,068,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		91.00000	54,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		513.00000	620,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,084.00000	942,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		6.00000	8,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,578.00000	2,434,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,122.00000	7,266,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,122.00000	6,266,000	41.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,122.00000	5,266,000	37.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	33.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,122.00000	4,266,000	33.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	0,000	28.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,123.00000	3,266,000	28.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,623.00000	2,767,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		2.00000	1,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,124.00000	2,267,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		6.00000	3,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,628.00000	1,769,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		19.00000	10,000	20.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,141.00000	1,276,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,923.00000	3,066,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	43.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,172.00000	7,316,000	43.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,172.00000	6,316,000	41.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,172.00000	5,316,000	37.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	33.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,172.00000	4,316,000	33.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,673.00000	2,817,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		2.00000	1,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,174.00000	2,317,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		6.00000	3,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,678.00000	1,819,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		17.00000	9,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,189.00000	1,325,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,773.00000	2,916,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.74	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,322.00000	6,466,000	41.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		2.00000	1,000	24.74	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,224.00000	2,367,000	24.74	0.00	0	0.00

Contract Details				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	0,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,173.00000	3,316,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,622.00000	9,766,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	43.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,622.00000	7,766,000	43.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,622.00000	5,766,000	39.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,622.00000	3,766,000	30.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,378.00000	2,234,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,522.00000	9,666,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	43.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,522.00000	7,666,000	43.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,522.00000	5,666,000	39.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,522.00000	3,666,000	30.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,478.00000	2,334,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,572.00000	9,716,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	43.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,572.00000	7,716,000	43.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,428.00000	2,284,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,822.00000	9,966,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	44.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,822.00000	7,966,000	44.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,178.00000	2,034,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,922.00000	10,066,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	41.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,922.00000	6,066,000	41.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,922.00000	4,066,000	32.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,079.00000	1,934,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,872.00000	10,016,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,872.00000	8,016,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,128.00000	1,984,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,972.00000	10,116,000	44.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,972.00000	8,116,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,972.00000	4,116,000	32.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,029.00000	1,884,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,122.00000	10,266,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,122.00000	8,266,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,879.00000	1,735,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,172.00000	10,316,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,172.00000	8,316,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,072.00000	10,216,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,072.00000	8,216,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,929.00000	1,785,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,372.00000	9,516,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	29.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,372.00000	3,516,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,628.00000	2,484,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,979.00000	1,834,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,978.00000	2,834,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,128.00000	2,984,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,928.00000	2,784,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,672.00000	9,816,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	43.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,672.00000	7,816,000	43.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,672.00000	5,816,000	40.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,672.00000	3,816,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,328.00000	2,184,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,472.00000	9,616,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	30.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,472.00000	3,616,000	30.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,528.00000	2,384,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,828.00000	2,684,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,222.00000	9,366,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,778.00000	2,634,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,722.00000	9,866,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	43.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,722.00000	7,866,000	43.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,722.00000	3,866,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,278.00000	2,134,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,322.00000	10,466,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,322.00000	8,466,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,772.00000	9,916,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	43.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,772.00000	7,916,000	43.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	40.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,772.00000	5,916,000	40.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,772.00000	3,916,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,228.00000	2,084,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,022.00000	10,166,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,022.00000	8,166,000	44.10	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.20230	11.34660		15.85	1,445,096.70	129	2,522.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		110.00000	101,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,563.00000	1,699,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		124.00000	114,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,477.00000	1,612,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		117.00000	108,000	21.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,520.00000	1,656,000	21.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.36930	11.51410		15.92	454,772.00	40	160.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		435.00000	375,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		821.00000	906,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		790.00000	873,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		454.00000	392,000	17.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08120	0.08090		21.31	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		251.00000	266,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		161.00000	146,000	21.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		35.00000	37,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		945.00000	917,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,095.00000	1,125,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		5.00000	5,000	25.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08250	0.08220		20.82	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		388.00000	401,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		458.00000	441,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.45270	9.54260		14.43	2,996,505.90	317	23,419.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,557.00000	2,647,000	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,357.00000	2,447,000	24.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	25.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,457.00000	2,547,000	25.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,757.00000	9,847,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,757.00000	7,847,000	39.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,757.00000	5,847,000	36.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,757.00000	3,847,000	31.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	21.88	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,758.00000	1,848,000	21.88	0.00	0	0.00

Contract Details				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		16.00000	11,000	17.85	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		773.00000	858,000	17.85	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		317.00000	252,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		74.00000	99,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,243.00000	1,154,000	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,243.00000	2,153,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,057.00000	10,147,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,057.00000	8,147,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,057.00000	6,147,000	36.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,057.00000	4,147,000	32.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,057.00000	2,147,000	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		6.00000	4,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,063.00000	1,151,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		140.00000	106,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		197.00000	253,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		945.00000	857,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	4,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,943.00000	1,853,000	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,157.00000	10,247,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,157.00000	8,247,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,157.00000	6,247,000	36.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,157.00000	4,247,000	32.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,157.00000	2,247,000	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		5.00000	3,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,162.00000	1,250,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		105.00000	78,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		262.00000	325,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		848.00000	761,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	8,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,843.00000	1,753,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,807.00000	9,897,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,807.00000	7,897,000	39.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,807.00000	5,897,000	36.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,807.00000	3,897,000	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,808.00000	1,898,000	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		14.00000	10,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		821.00000	907,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		281.00000	220,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		88.00000	117,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,193.00000	1,104,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,193.00000	2,103,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,857.00000	9,947,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	39.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,857.00000	7,947,000	39.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,857.00000	5,947,000	36.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,857.00000	3,947,000	32.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	0,000	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,858.00000	1,947,000	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		12.00000	8,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		869.00000	955,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		248.00000	190,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		105.00000	137,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,144.00000	1,054,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,143.00000	2,053,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,007.00000	10,097,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,007.00000	8,097,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,007.00000	6,097,000	36.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,007.00000	4,097,000	32.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,007.00000	2,097,000	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		7.00000	5,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,014.00000	1,102,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		161.00000	122,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		168.00000	219,000	14.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		995.00000	906,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,993.00000	1,903,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,907.00000	9,997,000	39.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,907.00000	7,997,000	39.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,907.00000	5,997,000	36.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,907.00000	3,997,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	0,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,908.00000	1,997,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		10.00000	7,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		917.00000	1,004,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		217.00000	162,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		124.00000	159,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,094.00000	1,005,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	2,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,093.00000	2,003,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,957.00000	10,047,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,957.00000	8,047,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,957.00000	6,047,000	36.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,957.00000	4,047,000	32.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	0,000	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	11.50	Put		1,958.00000	2,047,000	22.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		9.00000	6,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		966.00000	1,053,000	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		188.00000	141,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		145.00000	188,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,044.00000	955,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	2,000	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,043.00000	1,953,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,307.00000	10,397,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,307.00000	8,397,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,307.00000	6,397,000	37.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,307.00000	4,397,000	33.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,307.00000	2,397,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		3.00000	2,000	20.07	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,310.00000	1,399,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		67.00000	49,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		374.00000	446,000	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		703.00000	619,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	16,000	16.00	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	7.85	Call		1,693.00000	1,603,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,257.00000	10,347,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,257.00000	8,347,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,257.00000	6,347,000	37.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,257.00000	4,347,000	33.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,257.00000	2,347,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		4.00000	2,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,261.00000	1,349,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		78.00000	57,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		335.00000	404,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		751.00000	666,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	13,000	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,743.00000	1,653,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,357.00000	10,447,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,357.00000	8,447,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.26	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	15.90	Put		6,357.00000	6,447,000	37.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,357.00000	4,447,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	2,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,360.00000	1,449,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		58.00000	42,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		415.00000	489,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		656.00000	573,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		13.00000	20,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,643.00000	1,553,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,407.00000	10,497,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,407.00000	8,497,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,407.00000	6,497,000	37.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,407.00000	4,497,000	33.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,407.00000	2,497,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2.00000	2,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,409.00000	1,499,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		49.00000	35,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		456.00000	532,000	16.44	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	8.95	Call		610.00000	528,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		17.00000	25,000	15.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,593.00000	1,503,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,207.00000	10,297,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,207.00000	8,297,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,207.00000	6,297,000	37.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,207.00000	4,297,000	33.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,207.00000	2,297,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		4.00000	3,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,211.00000	1,300,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		91.00000	67,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		298.00000	364,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		799.00000	713,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	10,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,793.00000	1,703,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,457.00000	10,547,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,457.00000	8,547,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,457.00000	6,547,000	37.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,457.00000	4,547,000	33.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2.00000	1,000	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,459.00000	1,548,000	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		42.00000	30,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		499.00000	577,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		565.00000	484,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		22.00000	31,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,543.00000	1,453,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,607.00000	10,697,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,607.00000	8,697,000	39.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,607.00000	6,697,000	37.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,607.00000	4,697,000	33.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,607.00000	2,697,000	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,608.00000	1,698,000	21.27	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	14/06/2010	Foreign Exchange Future	10.15	Call		26.00000	19,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		633.00000	716,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		434.00000	360,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		41.00000	57,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,393.00000	1,303,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.80	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.60400	9.69320		14.47	960,400.00	100	4,962.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		35.00000	30,000	20.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,007.00000	2,091,000	20.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		168.00000	151,000	16.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		675.00000	747,000	16.40	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		924.00000	1,000,000	17.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		117.00000	104,000	17.36	0.00	0	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.75320	9.84360		14.81	117,038.40	12	2,090.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,356.00000	10,447,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,357.00000	8,448,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,358.00000	6,449,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		16.00000	14,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,372.00000	4,461,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		70.00000	65,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,426.00000	2,512,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		142.00000	134,000	18.75	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	13/12/2010	Foreign Exchange Future	11.20	Put		1,498.00000	1,581,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		317.00000	297,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		673.00000	744,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		791.00000	737,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		147.00000	184,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,664.00000	1,579,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		20.00000	26,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		79.00000	73,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,285.00000	2,370,000	20.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,406.00000	10,497,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,407.00000	8,498,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,408.00000	6,499,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		15.00000	14,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,421.00000	4,511,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		68.00000	63,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,474.00000	2,560,000	21.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		137.00000	129,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,543.00000	1,626,000	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		304.00000	284,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		710.00000	781,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		757.00000	705,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		163.00000	202,000	13.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,616.00000	1,531,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		22.00000	28,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,106.00000	11,197,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,106.00000	9,197,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,107.00000	7,198,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		7.00000	6,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,113.00000	5,203,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		41.00000	38,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,147.00000	3,235,000	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		85.00000	79,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,191.00000	2,276,000	20.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		171.00000	161,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,277.00000	1,358,000	18.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		396.00000	370,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		502.00000	567,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		976.00000	911,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		82.00000	108,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,006.00000	11,097,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,006.00000	9,097,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	24.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,007.00000	7,098,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		8.00000	7,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,014.00000	5,104,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		44.00000	41,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,050.00000	3,138,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		93.00000	86,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,099.00000	2,183,000	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		185.00000	174,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,191.00000	1,271,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		434.00000	404,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		440.00000	501,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,056.00000	988,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		62.00000	85,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,156.00000	10,247,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,157.00000	8,248,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,158.00000	6,249,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		20.00000	18,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,176.00000	4,265,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		82.00000	76,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,238.00000	2,323,000	20.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		165.00000	155,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,321.00000	1,402,000	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	13/12/2010	Foreign Exchange Future	10.00	Call		379.00000	354,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		535.00000	601,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		937.00000	874,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		93.00000	121,000	13.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,858.00000	1,771,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	18,000	15.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,256.00000	10,347,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,257.00000	8,348,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,258.00000	6,349,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		18.00000	16,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,274.00000	4,363,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		76.00000	71,000	20.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,332.00000	2,418,000	20.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		153.00000	144,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,409.00000	1,491,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		347.00000	324,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		603.00000	671,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		862.00000	803,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		118.00000	150,000	13.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,761.00000	1,674,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	21,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,556.00000	10,647,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,557.00000	8,647,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	2,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,558.00000	6,649,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		13.00000	12,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,569.00000	4,659,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		61.00000	56,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,617.00000	2,703,000	21.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		123.00000	116,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,679.00000	1,763,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		267.00000	250,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		823.00000	897,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		662.00000	615,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		218.00000	262,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,473.00000	1,389,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		29.00000	36,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,706.00000	10,797,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,706.00000	8,797,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		2.00000	2,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,708.00000	6,799,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		11.00000	10,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,717.00000	4,807,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		54.00000	51,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,760.00000	2,848,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		112.00000	105,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,818.00000	1,902,000	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		235.00000	221,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		941.00000	1,018,000	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		577.00000	535,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		283.00000	332,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,331.00000	1,250,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		37.00000	47,000	13.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,006.00000	10,097,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,007.00000	8,098,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		3.00000	2,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,009.00000	6,099,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		23.00000	21,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,029.00000	4,118,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,005.00000	1,917,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	14,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,056.00000	10,147,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,057.00000	8,148,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,058.00000	6,149,000	23.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		22.00000	20,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,078.00000	4,167,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		89.00000	82,000	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,145.00000	2,229,000	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		178.00000	167,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,234.00000	1,314,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		414.00000	387,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		470.00000	534,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,015.00000	949,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		71.00000	96,000	13.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,956.00000	1,868,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	15,000	15.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,106.00000	10,197,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,107.00000	8,198,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,108.00000	6,199,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		21.00000	19,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,127.00000	4,216,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,907.00000	1,819,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	16,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		747.00000	819,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		291.00000	272,000	16.30	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	05/08/2010	Index Future			348.06500	346.13700			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			320.89500	319.09000			0.00	0	1,212.00
ALBI	On	04/11/2010	Index Future			326.26700	324.43100			0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future			6.74240	6.70840		13.72	0.00	0	10,789.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	49.05	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	14.60	Put		7,892.00000	7,858,000	49.05	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	44.34	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	12.60	Put		5,892.00000	5,858,000	44.34	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.37	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	10.60	Put		3,892.00000	3,858,000	39.37	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.43	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	8.60	Put		1,892.00000	1,858,000	26.43	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	6.60	Call		178.00000	201,000	14.70	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	6.60	Put		70.00000	59,000	14.70	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	5.60	Call		1,109.00000	1,142,000	20.09	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	20.09	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	4.60	Call		2,108.00000	2,142,000	19.09	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.09	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	3.60	Call		3,108.00000	3,142,000	18.13	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	2.60	Call		4,108.00000	4,142,000	18.13	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn		14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.93	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		7,842.00000	7,808,000	48.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	44.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,842.00000	5,808,000	44.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,842.00000	3,808,000	39.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,842.00000	1,808,000	26.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		214.00000	238,000	15.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		56.00000	46,000	15.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,158.00000	1,192,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,158.00000	2,192,000	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,158.00000	3,192,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,158.00000	4,192,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	48.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,792.00000	7,758,000	48.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	44.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,792.00000	5,758,000	44.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,792.00000	3,758,000	38.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,792.00000	1,758,000	25.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		252.00000	278,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		44.00000	36,000	15.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,208.00000	1,242,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,208.00000	2,242,000	18.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	18.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,208.00000	3,242,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,208.00000	4,242,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		115.00000	134,000	14.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		107.00000	92,000	14.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,142.00000	8,108,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	44.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,142.00000	6,108,000	44.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,142.00000	4,108,000	40.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	28.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,142.00000	2,108,000	28.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		63.00000	70,000	14.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		205.00000	178,000	14.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		860.00000	893,000	19.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	1,000	19.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,858.00000	1,892,000	19.36	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,858.00000	2,892,000	18.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,858.00000	3,892,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,042.00000	8,008,000	49.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	44.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,042.00000	6,008,000	44.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,042.00000	4,008,000	40.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	27.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,042.00000	2,008,000	27.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		95.00000	106,000	13.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		137.00000	114,000	13.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		959.00000	993,000	20.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,958.00000	1,992,000	19.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,958.00000	2,992,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,958.00000	3,992,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,192.00000	8,158,000	49.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	45.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,192.00000	6,158,000	45.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	40.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,192.00000	4,158,000	40.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	28.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,192.00000	2,158,000	28.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		51.00000	56,000	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		243.00000	214,000	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		810.00000	844,000	19.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	2,000	19.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,808.00000	1,842,000	19.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,808.00000	2,842,000	18.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	18.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,808.00000	3,842,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,092.00000	8,058,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	44.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,092.00000	6,058,000	44.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	40.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,092.00000	4,058,000	40.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,092.00000	2,058,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		77.00000	86,000	14.06	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	6.80	Put		169.00000	144,000	14.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		909.00000	943,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	19.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,908.00000	1,942,000	19.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	19.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,908.00000	2,942,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,908.00000	3,942,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	49.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,942.00000	7,908,000	49.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	44.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,942.00000	5,908,000	44.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	39.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,942.00000	3,908,000	39.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,942.00000	1,908,000	26.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		145.00000	166,000	14.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		87.00000	74,000	14.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,059.00000	1,093,000	20.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	20.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,058.00000	2,092,000	19.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	19.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,058.00000	3,092,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	18.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,058.00000	4,092,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,442.00000	8,408,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	45.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,442.00000	6,408,000	45.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,442.00000	4,408,000	41.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	30.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,442.00000	2,408,000	30.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		17.00000	19,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		459.00000	427,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		565.00000	598,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		7.00000	6,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,558.00000	1,592,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,558.00000	2,592,000	18.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,558.00000	3,592,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,392.00000	8,358,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	45.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,392.00000	6,358,000	45.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	41.10	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		4,392.00000	4,358,000	41.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,392.00000	2,358,000	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		22.00000	23,000	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		414.00000	381,000	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		614.00000	646,000	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		6.00000	4,000	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,608.00000	1,642,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	19.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,608.00000	2,642,000	18.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	18.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,608.00000	3,642,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,292.00000	8,258,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	45.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,292.00000	6,258,000	45.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	40.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,292.00000	4,258,000	40.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,292.00000	2,258,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		33.00000	36,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		325.00000	294,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		711.00000	745,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	3,000	18.61	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		1,708.00000	1,742,000	19.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,708.00000	2,742,000	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,708.00000	3,742,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,242.00000	8,208,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	45.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,242.00000	6,208,000	45.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,242.00000	4,208,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,242.00000	2,208,000	28.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		41.00000	45,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		283.00000	253,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		761.00000	794,000	18.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		3.00000	2,000	18.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,758.00000	1,792,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,758.00000	2,792,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	18.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,758.00000	3,792,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	49.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,492.00000	8,458,000	49.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	45.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,492.00000	6,458,000	45.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	41.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,492.00000	4,458,000	41.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	30.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,492.00000	2,458,000	30.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		14.00000	15,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		506.00000	473,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		518.00000	549,000	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		10.00000	7,000	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,508.00000	1,542,000	19.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	19.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,508.00000	2,542,000	18.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,508.00000	3,542,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,342.00000	8,308,000	49.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,342.00000	6,308,000	45.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,342.00000	4,308,000	40.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,342.00000	2,308,000	29.39	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		27.00000	29,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		369.00000	337,000	15.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		662.00000	695,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		4.00000	3,000	18.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,658.00000	1,692,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,658.00000	2,692,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,658.00000	3,692,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,542.00000	8,508,000	49.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	45.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,542.00000	6,508,000	45.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	41.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,542.00000	4,508,000	41.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	30.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,542.00000	2,508,000	30.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		11.00000	12,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		553.00000	520,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		470.00000	502,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		12.00000	10,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,458.00000	1,492,000	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		0.00000	0,000	19.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,458.00000	2,492,000	18.69	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,458.00000	3,492,000	18.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.77170	6.73900		13.78	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		160.00000	170,000	14.42	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		321.00000	298,000	14.42	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.79930	6.76670		14.23	0.00	0	750.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		247.00000	258,000	14.62	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		380.00000	359,000	14.62	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		415.00000	392,000	14.82	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		232.00000	241,000	14.82	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.38520	7.40420		8.92	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		155.00000	133,000	9.68	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		51.00000	48,000	9.68	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		120.00000	100,000	9.30	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		66.00000	65,000	9.30	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		193.00000	171,000	10.05	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		39.00000	36,000	10.05	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.49590	7.51360		11.18	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		211.00000	192,000	11.18	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		197.00000	196,000	11.18	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.66300	140.18700			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.01800	142.53300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010	GOVI		322.16600	320.40600		6.57	0.00	0	321.00
GOVI	On	05/08/2010	GOVI	315.60	Call	68,714.00000	81,168,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	20,654.00000	15,508,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		327.55900	325.76900			0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Put	32,310.00000	14,410,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.01	Put	32,410.00000	14,510,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	328.99	Put	32,210.00000	14,310,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX		110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010	Index Future		380.84300	378.52900			0.00	0	500.00
J153	On	31/08/2010	Interest Rate Swap		6.89407	6.89407		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap		8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap		8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap		8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap		8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap		8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap		8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.59000	6.60300			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.60900	6.55900			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.56800	6.51900			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.53100	6.49100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.53100	6.49100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.53200	6.49200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.53700	6.49700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.74700	6.72600			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.05100	7.06800			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.41800	7.43400			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.73100	7.74100			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.90100	7.91100			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			313.60500	311.53200			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			318.85400	316.74600			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.98700	8.08300		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,203.00000	3,608,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		135.00000	91,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,244.00000	2,604,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		315.00000	225,000	4.08	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,244.00000	4,674,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		52.00000	32,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		650.00000	492,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,427.00000	1,719,000	4.04	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			8.06400	8.16700		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,240.00000	2,555,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		770.00000	625,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,390.00000	2,715,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		701.00000	566,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,095.00000	2,400,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		844.00000	690,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.11300	8.22300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,114.00000	1,298,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,489.00000	2,207,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,197.00000	1,390,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,358.00000	2,085,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,034.00000	1,209,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,624.00000	2,333,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.82600	8.93000		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,957.00000	4,673,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,021.00000	757,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,425.00000	1,825,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,128.00000	2,549,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,532.00000	8,434,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		231.00000	153,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,482.00000	10,426,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		95.00000	60,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.88400	8.99100		10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		4,553.00000	5,189,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,203.00000	1,847,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,833.00000	5,490,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,038.00000	1,703,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,281.00000	4,897,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,379.00000	2,003,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,482.00000	3,904,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,228.00000	2,643,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.92700	9.03700		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,811.00000	4,331,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,148.00000	3,661,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,040.00000	4,579,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,922.00000	3,454,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,592.00000	4,094,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,387.00000	3,882,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.96300	8.05900		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,417.00000	3,758,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		31.00000	18,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.04100	8.14500		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,829.00000	2,080,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		602.00000	489,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,947.00000	2,206,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		548.00000	444,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,715.00000	1,958,000	3.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		659.00000	539,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.08700	8.19900		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		932.00000	1,094,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,590.00000	1,382,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,004.00000	1,174,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,496.00000	1,297,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		864.00000	1,018,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,688.00000	1,473,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.57300	8.66800		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,197.00000	3,615,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		258.00000	185,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.65600	8.75600		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,166.00000	3,535,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		740.00000	608,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,344.00000	3,721,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		676.00000	553,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,993.00000	3,352,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		809.00000	667,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.71900	8.82300		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	1,558,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,934.00000	2,631,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,454.00000	1,666,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,785.00000	2,493,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,264.00000	1,457,000	5.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		3,089.00000	2,777,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.64000	8.73400		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,195.00000	3,643,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		317.00000	229,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.71400	8.81300		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,354.00000	3,744,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		971.00000	810,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,544.00000	3,944,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		893.00000	742,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,170.00000	3,549,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,056.00000	884,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.76800	8.87100		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,421.00000	1,635,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,453.00000	3,109,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,525.00000	1,751,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,280.00000	2,948,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,321.00000	1,526,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,632.00000	3,278,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.95900	8.05700		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,721.00000	2,999,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		19.00000	11,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.05000	8.15700		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,390.00000	1,592,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		461.00000	371,000	3.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Call		1,483.00000	1,691,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		419.00000	335,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,301.00000	1,496,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		507.00000	409,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.10600	8.22300		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		676.00000	802,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,243.00000	1,072,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		728.00000	862,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,167.00000	1,004,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		625.00000	746,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,319.00000	1,143,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.69700	8.79100		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,273.00000	4,772,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		201.00000	142,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,093.00000	3,539,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		429.00000	317,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,576.00000	3,120,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		301.00000	403,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.76400	8.86200		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,305.00000	3,698,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,094.00000	917,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,497.00000	3,902,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,006.00000	841,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,117.00000	3,500,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		1,187.00000	1,000,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.81300	8.91500		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,036.00000	2,306,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,978.00000	2,667,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,167.00000	2,448,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,822.00000	2,522,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,911.00000	2,170,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,141.00000	2,819,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.75100	8.84500		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,180.00000	4,686,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		270.00000	195,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.81700	8.91400		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,211.00000	3,607,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,213.00000	1,020,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,406.00000	3,814,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,116.00000	935,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,021.00000	3,405,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,316.00000	1,112,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.86500	8.96500		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,018.00000	2,284,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,306.00000	2,976,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,149.00000	2,427,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,135.00000	2,817,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,892.00000	2,147,000	8.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Put		3,483.00000	3,142,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.76100	8.86400		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,457.00000	1,830,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,364.00000	1,918,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.80500	8.91100		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,013.00000	3,493,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,324.00000	1,969,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,226.00000	3,724,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,154.00000	1,817,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,810.00000	3,270,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,507.00000	2,132,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.83600	8.94500		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,744.00000	4,216,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,320.00000	2,939,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,947.00000	4,434,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,140.00000	2,775,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,547.00000	4,005,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,508.00000	3,113,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			318.27900	316.53500			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			323.60600	321.83400			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>36,852,192.20</b>	<b>4,280</b>	<b>784,524.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.96000	7.03500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.92000	8.01000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.77000	8.87000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.88500	7.97500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.50000	8.59000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.57000	8.66000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.87000	7.96000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.62500	8.71500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.69000	8.78000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.72000	8.82000			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>36,852,192.20</b>	<b>4,280</b>	<b>784,524.00</b>