



# Daily MTM Report

Daily summary for: 10/06/2010

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			7.71820	7.73900		17.26	1,144,230,868.20	148,251	105,652.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		0.00000	0,000	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		661.00000	682,000	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,411.00000	8,432,000	73.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	81.87	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,411.00000	6,432,000	81.87	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,589.00000	3,568,000	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,461.00000	8,482,000	73.91	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	81.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,461.00000	6,482,000	81.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,539.00000	3,518,000	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	73.91	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	16.30	Put		8,561.00000	8,582,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,861.00000	8,882,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,061.00000	9,082,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	78.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,061.00000	7,082,000	78.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	55.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,061.00000	3,082,000	55.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,011.00000	9,032,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	78.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,011.00000	7,032,000	78.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	54.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,011.00000	3,032,000	54.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,989.00000	1,968,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,989.00000	2,968,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,961.00000	8,982,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	79.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,961.00000	6,982,000	79.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,761.00000	8,782,000	73.91	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	16.55	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,811.00000	8,832,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,711.00000	8,732,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	80.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,711.00000	6,732,000	80.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		293.00000	269,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	1,000	17.02	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,289.00000	1,268,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,289.00000	2,268,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,289.00000	3,268,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,611.00000	8,632,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	80.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,611.00000	6,632,000	80.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,389.00000	1,368,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,389.00000	2,368,000	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,389.00000	3,368,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	73.91	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	16.25	Put		8,511.00000	8,532,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		489.00000	468,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,489.00000	1,468,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,489.00000	3,468,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	81.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,561.00000	6,582,000	81.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	74.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,061.00000	5,082,000	74.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1.00000	0,000	26.20	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		562.00000	582,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		440.00000	418,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	16.88	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,439.00000	1,418,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,439.00000	2,418,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,439.00000	3,418,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		711.00000	732,000	28.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,011.00000	1,032,000	32.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	79.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,861.00000	6,882,000	79.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	79.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,811.00000	6,832,000	79.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	60.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,811.00000	3,832,000	60.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	80.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,761.00000	6,782,000	80.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		961.00000	982,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,039.00000	1,018,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,039.00000	2,018,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,039.00000	3,018,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		761.00000	782,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		246.00000	221,000	17.07	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		7.00000	3,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,239.00000	2,218,000	16.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,239.00000	3,218,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	76.86	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	14/06/2010	Foreign Exchange Future	13.05	Put		5,311.00000	5,332,000	76.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	65.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,311.00000	4,332,000	65.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	56.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,311.00000	3,332,000	56.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		811.00000	832,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		202.00000	175,000	17.12	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		13.00000	7,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,189.00000	1,168,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,189.00000	2,168,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,189.00000	3,168,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	77.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,361.00000	5,382,000	77.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	66.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,361.00000	4,382,000	66.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	57.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,361.00000	3,382,000	57.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		861.00000	882,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,139.00000	1,118,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,139.00000	2,118,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,139.00000	3,118,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	77.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,411.00000	5,432,000	77.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	57.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,411.00000	3,432,000	57.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		911.00000	932,000	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,089.00000	1,068,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,089.00000	2,068,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,089.00000	3,068,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	79.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,561.00000	5,582,000	79.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	68.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,561.00000	4,582,000	68.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	58.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,561.00000	3,582,000	58.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,061.00000	1,082,000	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		45.00000	28,000	18.75	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		106.00000	110,000	18.75	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		939.00000	918,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,939.00000	1,918,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,939.00000	2,918,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		31.00000	18,000	19.50	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		142.00000	150,000	19.50	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		889.00000	868,000	16.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	16.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,889.00000	1,868,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,889.00000	2,868,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	80.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,661.00000	5,682,000	80.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	59.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,661.00000	3,682,000	59.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,161.00000	1,182,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		21.00000	11,000	20.24	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		182.00000	193,000	20.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		839.00000	818,000	16.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	16.49	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	5.90	Call		1,839.00000	1,818,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,839.00000	2,818,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	81.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,761.00000	5,782,000	81.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	60.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,761.00000	3,782,000	60.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	84.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,961.00000	5,982,000	84.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	72.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,961.00000	4,982,000	72.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	61.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,961.00000	3,982,000	61.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	54.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,961.00000	2,982,000	54.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	83.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,911.00000	5,932,000	83.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	72.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,911.00000	4,932,000	72.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	61.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,911.00000	3,932,000	61.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		589.00000	568,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,589.00000	1,568,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,589.00000	2,568,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	83.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,861.00000	5,882,000	83.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	60.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,861.00000	3,882,000	60.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	53.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,861.00000	2,882,000	53.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,361.00000	1,382,000	38.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		4.00000	2,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		365.00000	384,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		639.00000	618,000	16.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	16.68	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,639.00000	1,618,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,639.00000	2,618,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	81.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,711.00000	5,732,000	81.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	59.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,711.00000	3,732,000	59.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		15.00000	7,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		226.00000	239,000	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		789.00000	768,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,789.00000	1,768,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,789.00000	2,768,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	80.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,611.00000	5,632,000	80.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	68.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,611.00000	4,632,000	68.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	59.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,611.00000	3,632,000	59.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,211.00000	1,232,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,111.00000	1,132,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	76.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,261.00000	5,282,000	76.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	65.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,261.00000	4,282,000	65.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,261.00000	1,282,000	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		739.00000	718,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,739.00000	1,718,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	78.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,461.00000	5,482,000	78.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	57.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,461.00000	3,482,000	57.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	39.60	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,461.00000	1,482,000	39.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		539.00000	518,000	16.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	16.78	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,539.00000	1,518,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,539.00000	2,518,000	17.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	17.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	63.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,111.00000	4,132,000	63.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,511.00000	1,532,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	37.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,311.00000	1,332,000	37.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		390.00000	368,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	74.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,761.00000	7,782,000	74.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	82.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,261.00000	6,282,000	82.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	70.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,761.00000	4,782,000	70.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	56.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,261.00000	3,282,000	56.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,239.00000	1,218,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,739.00000	2,718,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,239.00000	4,218,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,011.00000	8,032,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	81.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,511.00000	6,532,000	81.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	58.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,511.00000	3,532,000	58.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		1.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		512.00000	532,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		989.00000	968,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,489.00000	2,468,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	17.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,989.00000	3,968,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	41.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,561.00000	1,582,000	41.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		161.00000	133,000	17.17	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		22.00000	15,000	17.17	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	67.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,511.00000	4,532,000	67.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	63.89	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,161.00000	4,182,000	63.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	38.85	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,411.00000	1,432,000	38.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	41.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,611.00000	1,632,000	41.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		123.00000	96,000	17.22	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		34.00000	28,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	67.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,461.00000	4,482,000	67.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	45.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,861.00000	1,882,000	45.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,761.00000	1,782,000	44.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		90.00000	65,000	17.26	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		51.00000	47,000	17.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	46.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,911.00000	1,932,000	46.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	44.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,811.00000	1,832,000	44.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	43.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,711.00000	1,732,000	43.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		63.00000	44,000	18.01	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		74.00000	76,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	71.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,811.00000	4,832,000	71.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3.00000	1,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		414.00000	433,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	73.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,011.00000	5,032,000	73.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	53.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,911.00000	2,932,000	53.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	53.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,811.00000	2,832,000	53.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	52.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,711.00000	2,732,000	52.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1.00000	0,000	26.94	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		612.00000	632,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	71.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,861.00000	4,882,000	71.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	52.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,761.00000	2,782,000	52.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	52.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,661.00000	2,682,000	52.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2.00000	1,000	24.71	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		463.00000	483,000	24.71	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	70.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,711.00000	4,732,000	70.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	51.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,611.00000	2,632,000	51.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	51.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,511.00000	2,532,000	51.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	50.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,411.00000	2,432,000	50.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	49.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,311.00000	2,332,000	49.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	48.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,211.00000	2,232,000	48.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,111.00000	2,132,000	48.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	47.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,011.00000	2,032,000	47.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		7.00000	3,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		318.00000	335,000	22.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	66.71	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,411.00000	4,432,000	66.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	42.57	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,661.00000	1,682,000	42.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	69.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,661.00000	4,682,000	69.53	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	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	51.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,561.00000	2,582,000	51.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	50.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,461.00000	2,482,000	50.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	49.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,361.00000	2,382,000	49.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	48.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,161.00000	2,182,000	48.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	47.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,061.00000	2,082,000	47.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	47.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,961.00000	1,982,000	47.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		10.00000	4,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		271.00000	286,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	49.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,261.00000	2,282,000	49.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,961.00000	7,982,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,039.00000	4,018,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	83.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,011.00000	6,032,000	83.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	62.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,011.00000	4,032,000	62.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	73.91	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	15.80	Put		8,061.00000	8,082,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	83.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,061.00000	6,082,000	83.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	62.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,061.00000	4,082,000	62.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,939.00000	3,918,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,211.00000	8,232,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	82.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,211.00000	6,232,000	82.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	64.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,211.00000	4,232,000	64.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,789.00000	3,768,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,111.00000	8,132,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	83.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,111.00000	6,132,000	83.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,889.00000	3,868,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,761.00000	9,782,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,161.00000	8,182,000	73.91	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	13.90	Call		0.00000	0,000	83.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,161.00000	6,182,000	83.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,839.00000	3,818,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,261.00000	8,282,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,739.00000	3,718,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,311.00000	8,332,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	82.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,311.00000	6,332,000	82.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		689.00000	668,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		0.00000	0,000	16.63	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,689.00000	1,668,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,689.00000	2,668,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,689.00000	3,668,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	74.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,861.00000	7,882,000	74.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,139.00000	4,118,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	74.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,911.00000	7,932,000	74.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,089.00000	4,068,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,361.00000	8,382,000	73.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	82.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,361.00000	6,382,000	82.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,639.00000	3,618,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		341.00000	319,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		2.00000	1,000	16.97	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.83280	7.85720		18.95	1,008,253,681.60	128,722	141,978.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,993.00000	8,017,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,993.00000	6,017,000	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		4.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,997.00000	4,018,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		36.00000	31,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,029.00000	2,048,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,025.00000	997,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		18.00000	14,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,009.00000	1,985,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,007.00000	2,983,000	27.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,007.00000	3,983,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,943.00000	7,967,000	38.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,943.00000	5,967,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		4.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,947.00000	3,968,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		38.00000	32,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,981.00000	1,999,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		334.00000	316,000	18.83	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		277.00000	283,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,073.00000	1,046,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		16.00000	13,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,059.00000	2,034,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,057.00000	3,033,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,057.00000	4,033,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		311.00000	294,000	18.95	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		304.00000	311,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,043.00000	8,067,000	38.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,043.00000	6,067,000	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		3.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,046.00000	4,068,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		34.00000	28,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,077.00000	2,095,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		291.00000	275,000	19.19	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		334.00000	342,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		979.00000	951,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		22.00000	18,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,959.00000	1,935,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,957.00000	2,933,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,957.00000	3,933,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,093.00000	8,117,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,093.00000	6,117,000	33.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		3.00000	1,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,096.00000	4,118,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		32.00000	26,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,125.00000	2,143,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		273.00000	257,000	19.42	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	7.95	Put		366.00000	374,000	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		934.00000	906,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		27.00000	23,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,910.00000	1,885,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,907.00000	2,883,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,907.00000	3,883,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,193.00000	8,217,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,193.00000	6,217,000	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		3.00000	1,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,196.00000	4,218,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		28.00000	22,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,221.00000	2,239,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		240.00000	224,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		433.00000	441,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		846.00000	818,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		39.00000	35,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,810.00000	1,785,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,808.00000	2,783,000	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,807.00000	3,783,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,243.00000	8,267,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,243.00000	6,267,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		3.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,246.00000	4,268,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		27.00000	21,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,270.00000	2,288,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		225.00000	210,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		468.00000	477,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		803.00000	775,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		46.00000	42,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,761.00000	1,736,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,758.00000	2,733,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,757.00000	3,733,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,293.00000	8,317,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,293.00000	6,317,000	34.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	29.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,295.00000	4,318,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		25.00000	19,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,318.00000	2,336,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		211.00000	196,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		504.00000	513,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		762.00000	734,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		55.00000	51,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,711.00000	1,686,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,708.00000	2,683,000	26.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,707.00000	3,683,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,443.00000	8,467,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,443.00000	6,467,000	34.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		2.00000	1,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,445.00000	4,468,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		21.00000	15,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,464.00000	2,482,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		644.00000	617,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		87.00000	84,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,562.00000	1,537,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,558.00000	2,533,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,557.00000	3,533,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,393.00000	8,417,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,393.00000	6,417,000	34.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		2.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,395.00000	4,418,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		22.00000	16,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,415.00000	2,433,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		185.00000	172,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		578.00000	589,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		682.00000	655,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		75.00000	72,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,612.00000	1,587,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,608.00000	2,583,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,607.00000	3,583,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,543.00000	8,567,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,543.00000	6,567,000	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		2.00000	1,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,545.00000	4,568,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		18.00000	13,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,561.00000	2,580,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		154.00000	142,000	21.54	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		697.00000	709,000	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		571.00000	545,000	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		114.00000	112,000	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,464.00000	1,438,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		7.00000	5,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,458.00000	2,433,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,457.00000	3,433,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		174.00000	161,000	21.07	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		617.00000	628,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,843.00000	7,867,000	38.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,843.00000	5,867,000	32.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		4.00000	1,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,847.00000	3,868,000	28.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		41.00000	35,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,884.00000	1,902,000	27.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		385.00000	365,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		228.00000	232,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,170.00000	1,143,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		13.00000	10,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,159.00000	2,134,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,157.00000	3,133,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,157.00000	4,133,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,893.00000	7,917,000	38.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,893.00000	5,917,000	33.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		4.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,897.00000	3,918,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		39.00000	33,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,932.00000	1,950,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		359.00000	340,000	18.71	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		252.00000	257,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,121.00000	1,095,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	12,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,109.00000	2,084,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,107.00000	3,083,000	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,107.00000	4,083,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,143.00000	8,167,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,143.00000	6,167,000	33.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		3.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,146.00000	4,168,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		30.00000	24,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,173.00000	2,191,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		256.00000	240,000	19.66	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		399.00000	407,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		890.00000	862,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		33.00000	29,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,860.00000	1,835,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,857.00000	2,833,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,857.00000	3,833,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,343.00000	8,367,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,343.00000	6,367,000	34.15	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	13/09/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,345.00000	4,368,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		23.00000	17,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,366.00000	2,384,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		198.00000	184,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		541.00000	551,000	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		721.00000	694,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		64.00000	61,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,661.00000	1,636,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,658.00000	2,633,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,657.00000	3,633,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,493.00000	8,517,000	38.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,493.00000	6,517,000	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		2.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,495.00000	4,518,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		20.00000	14,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,513.00000	2,531,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		164.00000	151,000	21.31	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		657.00000	668,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		607.00000	580,000	17.74	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		100.00000	97,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,513.00000	1,488,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,508.00000	2,483,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,507.00000	3,483,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		58.00000	50,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,501.00000	1,517,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		67.00000	59,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,360.00000	1,376,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		821.00000	834,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		128.00000	117,000	22.25	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		951.00000	965,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		108.00000	98,000	22.95	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		70.00000	62,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,313.00000	1,329,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		78.00000	69,000	24.36	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,221.00000	1,236,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		121.00000	110,000	22.48	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		864.00000	877,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		185.00000	186,000	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		442.00000	419,000	18.35	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		413.00000	391,000	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		206.00000	208,000	18.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		779.00000	792,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		136.00000	125,000	22.01	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.94510	7.97030		19.00	98,185,545.80	12,358	21,745.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,981.00000	8,006,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		10.00000	6,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,990.00000	6,011,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		32.00000	28,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,012.00000	4,033,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		101.00000	94,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,081.00000	2,099,000	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		445.00000	427,000	19.00	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		425.00000	432,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,080.00000	1,052,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		60.00000	57,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,028.00000	2,002,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,022.00000	2,997,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,021.00000	3,995,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		265.00000	252,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		845.00000	857,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,031.00000	8,056,000	31.56	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	14.00	Call		9.00000	5,000	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,039.00000	6,060,000	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		31.00000	27,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,061.00000	4,082,000	31.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		98.00000	91,000	26.47	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,128.00000	2,146,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,038.00000	1,011,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		68.00000	66,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,979.00000	1,953,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,972.00000	2,947,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,971.00000	3,945,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,081.00000	8,106,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		9.00000	5,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,089.00000	6,110,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		30.00000	26,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,110.00000	4,131,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		95.00000	88,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,175.00000	2,193,000	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		407.00000	390,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		487.00000	495,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		998.00000	971,000	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		78.00000	76,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,930.00000	1,904,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,922.00000	2,897,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,921.00000	3,895,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,131.00000	8,156,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		8.00000	5,000	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,138.00000	6,160,000	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		29.00000	25,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,159.00000	4,180,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		91.00000	85,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,221.00000	2,240,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		389.00000	373,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		519.00000	528,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		959.00000	932,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		89.00000	87,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,881.00000	1,855,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	10,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,872.00000	2,847,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,871.00000	3,845,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		425.00000	408,000	19.18	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		455.00000	463,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,181.00000	8,206,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		8.00000	5,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,188.00000	6,210,000	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		28.00000	24,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,208.00000	4,229,000	31.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		88.00000	82,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,268.00000	2,287,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		373.00000	357,000	19.73	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		553.00000	562,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		920.00000	893,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		100.00000	98,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,832.00000	1,806,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		12.00000	11,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,822.00000	2,797,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,821.00000	3,795,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,231.00000	8,256,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		7.00000	4,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,237.00000	6,259,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		27.00000	23,000	31.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,257.00000	4,278,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		85.00000	79,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,315.00000	2,334,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		357.00000	341,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		587.00000	596,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		883.00000	856,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		113.00000	111,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,783.00000	1,757,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		13.00000	12,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,773.00000	2,747,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,771.00000	3,745,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,281.00000	8,306,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		7.00000	4,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,287.00000	6,309,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		27.00000	22,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,307.00000	4,327,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		83.00000	76,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,363.00000	2,381,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		342.00000	326,000	20.10	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		622.00000	631,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		846.00000	820,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		126.00000	125,000	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,735.00000	1,709,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		15.00000	14,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,723.00000	2,697,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,721.00000	3,695,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,480.00000	8,505,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	3,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,485.00000	6,508,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		23.00000	19,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,503.00000	4,524,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		73.00000	67,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,553.00000	2,572,000	27.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		288.00000	275,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		768.00000	780,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		711.00000	686,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		191.00000	191,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,542.00000	1,516,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		22.00000	21,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,524.00000	2,498,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	22.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,521.00000	3,496,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	31.56	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	16.40	Put		8,431.00000	8,455,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		6.00000	4,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,436.00000	6,459,000	32.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		24.00000	20,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,454.00000	4,475,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		75.00000	69,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,505.00000	2,524,000	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		301.00000	287,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		731.00000	742,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		743.00000	718,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		173.00000	173,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,590.00000	1,564,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		20.00000	19,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,574.00000	2,548,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,571.00000	3,546,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		255.00000	242,000	21.39	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		885.00000	897,000	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,530.00000	8,555,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		5.00000	3,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,535.00000	6,558,000	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		23.00000	18,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,553.00000	4,573,000	31.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		70.00000	64,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,600.00000	2,619,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		277.00000	263,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		807.00000	818,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		679.00000	656,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		209.00000	211,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,495.00000	1,468,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		25.00000	23,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,474.00000	2,449,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,471.00000	3,446,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		327.00000	312,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		657.00000	667,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,881.00000	7,906,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		10.00000	6,000	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,890.00000	5,911,000	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		34.00000	30,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,914.00000	3,935,000	30.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		107.00000	100,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,987.00000	2,005,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		490.00000	471,000	18.76	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		370.00000	376,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,169.00000	1,142,000	16.91	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	13/12/2010	Foreign Exchange Future	6.85	Put		49.00000	47,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,127.00000	2,101,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,122.00000	3,096,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,120.00000	4,095,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,931.00000	7,956,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		10.00000	6,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,940.00000	5,961,000	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		33.00000	29,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,963.00000	3,984,000	31.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		104.00000	97,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,034.00000	2,052,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		467.00000	448,000	18.88	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		397.00000	403,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,124.00000	1,097,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		54.00000	52,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,077.00000	2,052,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,072.00000	3,046,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,071.00000	4,045,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,331.00000	8,355,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		6.00000	4,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,336.00000	6,359,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		26.00000	21,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,356.00000	4,376,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		80.00000	74,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,410.00000	2,429,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		811.00000	785,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		141.00000	140,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,686.00000	1,660,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		16.00000	15,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,673.00000	2,648,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,671.00000	3,646,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,381.00000	8,405,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		6.00000	4,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,386.00000	6,409,000	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		25.00000	20,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,405.00000	4,425,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		77.00000	71,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,457.00000	2,476,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		314.00000	299,000	20.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		694.00000	704,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		776.00000	751,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		156.00000	156,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,638.00000	1,612,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		18.00000	17,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,623.00000	2,598,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,621.00000	3,596,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		3.00000	2,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,083.00000	7,107,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		16.00000	12,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,096.00000	5,117,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		51.00000	46,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,131.00000	3,151,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		180.00000	170,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,260.00000	1,275,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,920.00000	4,895,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,304.00000	1,319,000	23.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		174.00000	164,000	23.22	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		132.00000	124,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,662.00000	1,679,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		162.00000	152,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,392.00000	1,407,000	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		128.00000	120,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,708.00000	1,725,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		514.00000	494,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		344.00000	349,000	18.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.05630	8.08240		19.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		577.00000	557,000	18.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		495.00000	501,000	18.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		556.00000	536,000	19.08	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		524.00000	530,000	19.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		598.00000	578,000	18.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		466.00000	472,000	18.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		826.00000	836,000	20.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		408.00000	392,000	20.46	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,555.00000	2,572,000	26.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		137.00000	128,000	26.28	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.16950	8.19530		19.14	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,003.00000	978,000	17.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		258.00000	259,000	17.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		973.00000	948,000	17.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		278.00000	279,000	17.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,034.00000	1,009,000	17.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		239.00000	240,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.31060	11.28760		15.28	107,066,139.60	9,466	22,070.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	62.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,762.00000	10,739,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,762.00000	8,739,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,062.00000	11,039,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,062.00000	9,039,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,562.00000	10,539,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,562.00000	8,539,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	58.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,562.00000	6,539,000	58.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,562.00000	4,539,000	52.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,412.00000	10,389,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,412.00000	8,389,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	58.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,412.00000	6,389,000	58.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,412.00000	4,389,000	52.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,312.00000	10,289,000	62.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,312.00000	8,289,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	41.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,312.00000	2,289,000	41.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,312.00000	1,289,000	30.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		690.00000	711,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2.00000	0,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,688.00000	1,711,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,112.00000	10,089,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,112.00000	8,089,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,162.00000	10,139,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,162.00000	8,139,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.13	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,162.00000	1,139,000	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		38.00000	30,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		200.00000	169,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		839.00000	861,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,838.00000	1,861,000	35.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	35.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,612.00000	10,589,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	58.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,612.00000	6,589,000	58.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,612.00000	4,589,000	52.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,812.00000	10,789,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,812.00000	8,789,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	59.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,812.00000	6,789,000	59.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,962.00000	10,939,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,962.00000	8,939,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		963.00000	939,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		112.00000	109,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		74.00000	48,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,038.00000	1,061,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,012.00000	10,989,000	62.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,012.00000	8,989,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		83.00000	78,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		95.00000	67,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		988.00000	1,011,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,912.00000	10,889,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,912.00000	8,889,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,912.00000	2,889,000	44.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,912.00000	1,889,000	38.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		913.00000	889,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		146.00000	145,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		58.00000	34,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,088.00000	1,111,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,862.00000	10,839,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	59.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,862.00000	6,839,000	59.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,862.00000	4,839,000	53.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,712.00000	10,689,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,712.00000	8,689,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,662.00000	10,639,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,662.00000	8,639,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	58.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,662.00000	6,639,000	58.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,662.00000	4,639,000	52.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,512.00000	10,489,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,512.00000	8,489,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	58.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,512.00000	6,489,000	58.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,512.00000	4,489,000	52.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		6.00000	3,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		518.00000	492,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		495.00000	513,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		7.00000	2,000	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	9.80	Call		1,488.00000	1,511,000	32.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	32.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,462.00000	10,439,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,462.00000	8,439,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,362.00000	10,339,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,362.00000	8,339,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	41.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,362.00000	2,339,000	41.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		13.00000	8,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		375.00000	347,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		641.00000	661,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3.00000	0,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,262.00000	10,239,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,262.00000	8,239,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	59.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,762.00000	6,739,000	59.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	56.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,762.00000	5,739,000	56.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,762.00000	4,739,000	53.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	49.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,762.00000	3,739,000	49.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,262.00000	2,239,000	40.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,262.00000	1,239,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		22.00000	15,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		284.00000	254,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		739.00000	761,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1.00000	0,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,738.00000	1,761,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	34.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,962.00000	2,939,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	60.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,312.00000	7,289,000	60.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	54.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,312.00000	5,289,000	54.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,312.00000	4,289,000	51.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		813.00000	789,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		222.00000	228,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		34.00000	17,000	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	60.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,212.00000	7,189,000	60.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,712.00000	1,689,000	35.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		2.00000	1,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		714.00000	690,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		308.00000	319,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		20.00000	8,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,288.00000	1,311,000	30.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	30.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	59.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,912.00000	6,889,000	59.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	56.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,912.00000	5,889,000	56.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,912.00000	4,889,000	53.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	50.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,912.00000	3,889,000	50.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,412.00000	2,389,000	41.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,412.00000	1,389,000	32.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		10.00000	6,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		422.00000	395,000	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		592.00000	612,000	23.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		4.00000	1,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,588.00000	1,611,000	33.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	33.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		5.00000	2,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		567.00000	541,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		447.00000	464,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		9.00000	3,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,438.00000	1,461,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	58.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,362.00000	6,339,000	58.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	55.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,362.00000	5,339,000	55.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,862.00000	1,839,000	37.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		863.00000	839,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,138.00000	1,161,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	60.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,262.00000	7,239,000	60.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	54.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,262.00000	5,239,000	54.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	51.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,262.00000	4,239,000	51.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	43.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,762.00000	2,739,000	43.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,762.00000	1,739,000	36.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		2.00000	1,000	24.31	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		764.00000	740,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		264.00000	273,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		26.00000	12,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,238.00000	1,261,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	30.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	60.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,162.00000	7,139,000	60.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	57.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,162.00000	6,139,000	57.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	54.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,162.00000	5,139,000	54.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	51.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,162.00000	4,139,000	51.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,662.00000	1,639,000	35.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	1,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		665.00000	640,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		353.00000	367,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		15.00000	6,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,338.00000	1,361,000	31.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	31.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,612.00000	1,589,000	34.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		4.00000	2,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		616.00000	591,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,388.00000	1,411,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	59.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,962.00000	6,939,000	59.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	56.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,962.00000	5,939,000	56.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,962.00000	4,939,000	53.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	50.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,962.00000	3,939,000	50.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,462.00000	1,439,000	32.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		8.00000	4,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		470.00000	443,000	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		543.00000	562,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		5.00000	1,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,538.00000	1,561,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,462.00000	2,439,000	41.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	59.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,712.00000	6,689,000	59.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	56.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,712.00000	5,689,000	56.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,712.00000	4,689,000	53.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	49.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,712.00000	3,689,000	49.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,162.00000	2,139,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	58.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,462.00000	6,439,000	58.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	55.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,462.00000	5,439,000	55.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,462.00000	4,439,000	52.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,462.00000	3,439,000	47.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,962.00000	1,939,000	38.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	57.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,262.00000	6,239,000	57.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		64.00000	57,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		126.00000	96,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		938.00000	961,000	27.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,938.00000	1,961,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	57.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,112.00000	6,089,000	57.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	54.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,112.00000	5,089,000	54.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.79	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,112.00000	3,089,000	45.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		50.00000	41,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		162.00000	130,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		888.00000	911,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		0.00000	0,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	54.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,212.00000	5,189,000	54.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	51.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,212.00000	4,189,000	51.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,212.00000	3,189,000	46.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,212.00000	2,189,000	40.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,212.00000	1,189,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		29.00000	21,000	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		241.00000	210,000	17.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		789.00000	811,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1.00000	0,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,788.00000	1,811,000	34.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,612.00000	8,589,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	60.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,112.00000	7,089,000	60.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	55.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,612.00000	5,589,000	55.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	51.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,112.00000	4,089,000	51.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,612.00000	2,589,000	42.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,112.00000	1,089,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		399.00000	415,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		11.00000	4,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,888.00000	1,911,000	35.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	35.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,388.00000	3,411,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,712.00000	2,689,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	62.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,862.00000	8,839,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	61.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,362.00000	7,339,000	61.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	56.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,862.00000	5,839,000	56.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,362.00000	4,339,000	52.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,862.00000	2,839,000	44.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,362.00000	1,339,000	31.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		182.00000	185,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		44.00000	24,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,638.00000	1,661,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,138.00000	3,161,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,312.00000	9,289,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	62.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,812.00000	7,789,000	62.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	57.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,312.00000	6,289,000	57.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	53.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,812.00000	4,789,000	53.43	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	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,312.00000	3,289,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,812.00000	1,789,000	36.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		17.00000	11,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		329.00000	300,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,188.00000	1,211,000	30.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	30.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,688.00000	2,711,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	59.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,012.00000	6,989,000	59.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	56.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,012.00000	5,989,000	56.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	54.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,012.00000	4,989,000	54.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	51.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,012.00000	3,989,000	51.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,012.00000	2,989,000	45.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,512.00000	2,489,000	42.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	39.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,012.00000	1,989,000	39.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	33.34	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	12.80	Put		1,512.00000	1,489,000	33.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,013.00000	989,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,812.00000	2,789,000	44.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	60.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,062.00000	7,039,000	60.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	57.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,062.00000	6,039,000	57.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	54.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,062.00000	5,039,000	54.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	51.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,062.00000	4,039,000	51.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,562.00000	2,539,000	42.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,062.00000	2,039,000	39.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,562.00000	1,539,000	33.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,062.00000	1,039,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,662.00000	2,639,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	57.59	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,212.00000	6,189,000	57.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.95	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,112.00000	2,089,000	39.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,062.00000	3,039,000	45.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,512.00000	9,489,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	61.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,512.00000	7,489,000	61.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	55.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,512.00000	5,489,000	55.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	48.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,512.00000	3,489,000	48.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,488.00000	2,511,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,412.00000	9,389,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	61.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,412.00000	7,389,000	61.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	55.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,412.00000	5,389,000	55.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,412.00000	3,389,000	47.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,588.00000	2,611,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	62.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,462.00000	9,439,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	61.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,462.00000	7,439,000	61.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,538.00000	2,561,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,712.00000	9,689,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	62.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,712.00000	7,689,000	62.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,288.00000	2,311,000	32.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,812.00000	9,789,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	56.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,812.00000	5,789,000	56.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	49.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,812.00000	3,789,000	49.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,188.00000	2,211,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,762.00000	9,739,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	62.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,762.00000	7,739,000	62.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,238.00000	2,261,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	33.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,862.00000	9,839,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	62.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,862.00000	7,839,000	62.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	50.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,862.00000	3,839,000	50.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,138.00000	2,161,000	34.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	34.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,012.00000	9,989,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,012.00000	7,989,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,988.00000	2,011,000	36.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	36.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,062.00000	10,039,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,062.00000	8,039,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,962.00000	9,939,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	62.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,962.00000	7,939,000	62.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,038.00000	2,061,000	35.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	35.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	62.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,262.00000	9,239,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,262.00000	3,239,000	46.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,738.00000	2,761,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,088.00000	2,111,000	35.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	35.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,088.00000	3,111,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,238.00000	3,261,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,038.00000	3,061,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,562.00000	9,539,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	61.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,562.00000	7,539,000	61.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	55.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,562.00000	5,539,000	55.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	48.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,562.00000	3,539,000	48.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,438.00000	2,461,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,362.00000	9,339,000	62.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,362.00000	3,339,000	47.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,638.00000	2,661,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,938.00000	2,961,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,112.00000	9,089,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,888.00000	2,911,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,612.00000	9,589,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	61.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,612.00000	7,589,000	61.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	48.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,612.00000	3,589,000	48.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,388.00000	2,411,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,212.00000	10,189,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,212.00000	8,189,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,662.00000	9,639,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	61.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,662.00000	7,639,000	61.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	55.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,662.00000	5,639,000	55.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	49.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,662.00000	3,639,000	49.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,338.00000	2,361,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,912.00000	9,889,000	62.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	62.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,912.00000	7,889,000	62.67	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.48010	11.46150		17.24	27,529,279.80	2,398	7,422.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		121.00000	111,000	21.38	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,460.00000	1,431,000	21.38	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		132.00000	121,000	21.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,371.00000	1,341,000	21.06	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		127.00000	116,000	21.22	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,416.00000	1,386,000	21.22	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.64690	11.62860		17.68	82,634,755.50	7,095	7,718.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		508.00000	494,000	18.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		779.00000	747,000	18.27	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		745.00000	714,000	18.15	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		524.00000	511,000	18.15	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.80990	11.80000		17.80	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		0.00000	734,000	17.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		0.00000	724,000	17.80	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		0.00000	715,000	17.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		0.00000	755,000	17.90	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		0.00000	755,000	17.72	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		0.00000	695,000	17.72	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08460	0.08460		31.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		467.00000	465,000	31.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		7.00000	5,000	31.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		10.00000	6,000	35.04	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		550.00000	546,000	35.04	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,460.00000	1,460,000	33.38	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	33.38	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08590	0.08600		25.34	0.00	0	110.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		563.00000	547,000	22.02	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		253.00000	247,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.34350	9.32870		14.66	46,736,187.00	5,002	15,843.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,771.00000	2,757,000	44.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	42.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,571.00000	2,557,000	42.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,671.00000	2,657,000	43.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,971.00000	9,957,000	59.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	59.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,971.00000	7,957,000	59.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	57.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,971.00000	5,957,000	57.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	52.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,971.00000	3,957,000	52.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.51	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,971.00000	1,957,000	38.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	26.28	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		971.00000	957,000	26.28	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		88.00000	84,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		59.00000	41,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,029.00000	1,044,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,029.00000	2,044,000	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,271.00000	10,257,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,271.00000	8,257,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	57.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,271.00000	6,257,000	57.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	53.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,271.00000	4,257,000	53.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,271.00000	2,257,000	40.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,271.00000	1,257,000	29.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		12.00000	6,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		283.00000	263,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		729.00000	744,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,729.00000	1,744,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,371.00000	10,357,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,371.00000	8,357,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	57.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,371.00000	6,357,000	57.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	53.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,371.00000	4,357,000	53.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	41.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,371.00000	2,357,000	41.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,371.00000	1,357,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		6.00000	2,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		377.00000	359,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		629.00000	644,000	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	22.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,629.00000	1,644,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	22.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,021.00000	10,007,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,021.00000	8,007,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	57.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,021.00000	6,007,000	57.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	52.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,021.00000	4,007,000	52.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,021.00000	2,007,000	39.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,021.00000	1,007,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		66.00000	54,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		87.00000	61,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		979.00000	994,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,979.00000	1,994,000	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,071.00000	10,057,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,071.00000	8,057,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	57.64	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	15.40	Put		6,071.00000	6,057,000	57.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	52.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,071.00000	4,057,000	52.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	39.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,071.00000	2,057,000	39.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,071.00000	1,057,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		48.00000	36,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		119.00000	93,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		929.00000	944,000	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	25.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,929.00000	1,944,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,221.00000	10,207,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,221.00000	8,207,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	57.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,221.00000	6,207,000	57.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	53.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,221.00000	4,207,000	53.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	40.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,221.00000	2,207,000	40.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,221.00000	1,207,000	29.34	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	9.55	Call		17.00000	9,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		238.00000	216,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		779.00000	794,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,779.00000	1,794,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,121.00000	10,107,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,121.00000	8,107,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	57.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,121.00000	6,107,000	57.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	53.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,121.00000	4,107,000	53.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,121.00000	2,107,000	39.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,121.00000	1,107,000	28.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		35.00000	23,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		156.00000	130,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		879.00000	894,000	24.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	24.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,879.00000	1,894,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	59.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,171.00000	10,157,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,171.00000	8,157,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	57.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,171.00000	6,157,000	57.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	53.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,171.00000	4,157,000	53.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	40.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,171.00000	2,157,000	40.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,171.00000	1,157,000	28.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		25.00000	15,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		196.00000	172,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		829.00000	844,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,829.00000	1,844,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,521.00000	10,507,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,521.00000	8,507,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	58.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,521.00000	6,507,000	58.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	53.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,521.00000	4,507,000	53.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	42.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,521.00000	2,507,000	42.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.01	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,521.00000	1,507,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2.00000	1,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		523.00000	508,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		480.00000	494,000	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,479.00000	1,494,000	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,471.00000	10,457,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,471.00000	8,457,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	58.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,471.00000	6,457,000	58.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	53.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,471.00000	4,457,000	53.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,471.00000	2,457,000	42.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,471.00000	1,457,000	32.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3.00000	1,000	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		474.00000	458,000	20.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		530.00000	544,000	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,529.00000	1,544,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,571.00000	10,557,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,571.00000	8,557,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	58.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,571.00000	6,557,000	58.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	54.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,571.00000	4,557,000	54.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,571.00000	1,557,000	33.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		572.00000	557,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		431.00000	444,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	1,000	19.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,429.00000	1,444,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,621.00000	10,607,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,621.00000	8,607,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	58.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,621.00000	6,607,000	58.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,621.00000	4,607,000	54.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,621.00000	2,607,000	43.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,621.00000	1,607,000	34.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1.00000	0,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		622.00000	607,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		383.00000	395,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	2,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,379.00000	1,394,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,421.00000	10,407,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,421.00000	8,407,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	58.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,421.00000	6,407,000	58.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	53.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,421.00000	4,407,000	53.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	41.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,421.00000	2,407,000	41.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,421.00000	1,407,000	31.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		4.00000	1,000	19.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		425.00000	408,000	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		579.00000	594,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,579.00000	1,594,000	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,671.00000	10,657,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,671.00000	8,657,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	58.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,671.00000	6,657,000	58.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	54.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,671.00000	4,657,000	54.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,671.00000	1,657,000	34.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1.00000	0,000	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		672.00000	657,000	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		335.00000	345,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	2,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,329.00000	1,344,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,821.00000	10,807,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	59.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,821.00000	8,807,000	59.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	58.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,821.00000	6,807,000	58.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	54.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,821.00000	4,807,000	54.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,821.00000	2,807,000	44.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,821.00000	1,807,000	36.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		821.00000	807,000	24.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		199.00000	203,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		20.00000	10,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,179.00000	1,194,000	25.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	25.01	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.48930	9.47850		16.08	22,783,809.30	2,401	13,448.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		31.00000	28,000	24.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,217.00000	2,204,000	24.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		140.00000	127,000	19.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		862.00000	838,000	19.09	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,123.00000	1,102,000	20.38	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		101.00000	91,000	20.38	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		698.00000	673,000	18.23	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		176.00000	162,000	18.23	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		545.00000	519,000	17.37	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		223.00000	208,000	17.37	0.00	0	750.00

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	9.30	Call		420.00000	409,000	15.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		242.00000	220,000	15.94	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.63380	9.62390		16.63	22,841,739.80	2,371	4,601.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,576.00000	10,566,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,577.00000	8,567,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		5.00000	4,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,581.00000	6,570,000	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		25.00000	22,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,601.00000	4,588,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		79.00000	75,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,655.00000	2,641,000	24.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		146.00000	139,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,722.00000	1,705,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		295.00000	284,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		871.00000	850,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		686.00000	680,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		262.00000	246,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,466.00000	1,472,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		42.00000	38,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		87.00000	82,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,513.00000	2,498,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,626.00000	10,616,000	28.75	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	18.25	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,627.00000	8,617,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		5.00000	4,000	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,631.00000	6,620,000	28.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		24.00000	22,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,650.00000	4,638,000	27.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		77.00000	73,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,703.00000	2,689,000	24.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		142.00000	135,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,768.00000	1,751,000	21.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		284.00000	273,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		910.00000	889,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		657.00000	650,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		283.00000	266,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,420.00000	1,425,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		46.00000	41,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,326.00000	11,316,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,326.00000	9,316,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	2,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,329.00000	7,318,000	28.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		14.00000	12,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,340.00000	5,328,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		52.00000	49,000	26.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,378.00000	3,365,000	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		92.00000	87,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,418.00000	2,403,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		172.00000	163,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,498.00000	1,479,000	20.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		359.00000	348,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		685.00000	664,000	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		846.00000	842,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		172.00000	158,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,226.00000	11,216,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,226.00000	9,216,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	2,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,229.00000	7,218,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		15.00000	13,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,241.00000	5,229,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		55.00000	52,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,281.00000	3,268,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		98.00000	93,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,324.00000	2,309,000	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		183.00000	175,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,409.00000	1,391,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		389.00000	378,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		615.00000	594,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		917.00000	914,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		143.00000	130,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,376.00000	10,366,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,377.00000	8,367,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		6.00000	5,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,382.00000	6,371,000	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		28.00000	26,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,404.00000	4,392,000	27.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		89.00000	85,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,465.00000	2,451,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		166.00000	158,000	20.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,542.00000	1,524,000	20.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		345.00000	334,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		721.00000	700,000	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		812.00000	808,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		188.00000	174,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,653.00000	1,660,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	26,000	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,476.00000	10,466,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,477.00000	8,467,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		6.00000	5,000	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,482.00000	6,471,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		26.00000	24,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,502.00000	4,490,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		84.00000	80,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,560.00000	2,546,000	24.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		156.00000	148,000	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,632.00000	1,614,000	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		319.00000	308,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		795.00000	774,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		747.00000	742,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		223.00000	208,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,559.00000	1,565,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		35.00000	31,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,776.00000	10,766,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,777.00000	8,767,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		4.00000	4,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,780.00000	6,770,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		21.00000	19,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,797.00000	4,785,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		70.00000	66,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,846.00000	2,832,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		129.00000	123,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,905.00000	1,889,000	22.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		253.00000	243,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,029.00000	1,009,000	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		575.00000	567,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		351.00000	333,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,284.00000	1,288,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		60.00000	54,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,926.00000	10,916,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,927.00000	8,917,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		4.00000	3,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,930.00000	6,919,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		19.00000	17,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,945.00000	4,933,000	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		65.00000	61,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,991.00000	2,977,000	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		119.00000	113,000	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,045.00000	2,029,000	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		226.00000	217,000	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,152.00000	1,133,000	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		501.00000	493,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		427.00000	409,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,152.00000	1,154,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		78.00000	70,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.75	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	19.85	Put		10,226.00000	10,216,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,227.00000	8,217,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		7.00000	6,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,233.00000	6,222,000	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	30,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,258.00000	4,246,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,796.00000	1,803,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		22.00000	19,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,276.00000	10,266,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,277.00000	8,267,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		7.00000	6,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,283.00000	6,272,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		31.00000	29,000	27.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,307.00000	4,295,000	27.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		95.00000	90,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,371.00000	2,356,000	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		177.00000	169,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,453.00000	1,435,000	20.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		374.00000	363,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		650.00000	629,000	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		881.00000	877,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		157.00000	143,000	15.56	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	7.90	Call		1,748.00000	1,755,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		24.00000	21,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,326.00000	10,316,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,327.00000	8,317,000	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		7.00000	5,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,333.00000	6,321,000	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		30.00000	27,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,356.00000	4,343,000	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,701.00000	1,707,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		27.00000	23,000	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		949.00000	928,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		273.00000	262,000	18.70	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.77790	9.80000		16.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		0.00000	561,000	16.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		0.00000	583,000	16.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		0.00000	543,000	16.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		0.00000	615,000	16.96	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		0.00000	580,000	16.69	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		0.00000	552,000	16.69	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			346.24100	345.86000			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.34600	319.07200			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.65600	324.37700			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			6.53200	6.45040		14.13	35,605,932.00	5,451	3,096.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		8,150.00000	8,068,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	64.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		6,150.00000	6,068,000	64.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	59.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		4,150.00000	4,068,000	59.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	47.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		2,150.00000	2,068,000	47.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		9.00000	17,000	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		159.00000	85,000	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		850.00000	932,000	31.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	31.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		1,850.00000	1,932,000	46.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	46.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		2,850.00000	2,932,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,850.00000	3,932,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		8,100.00000	8,018,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	64.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		6,100.00000	6,018,000	64.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	59.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		4,100.00000	4,018,000	59.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	47.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		2,100.00000	2,018,000	47.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		16.00000	32,000	14.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		116.00000	50,000	14.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		900.00000	982,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		1,900.00000	1,982,000	47.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	47.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		2,900.00000	2,982,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		3,900.00000	3,982,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,050.00000	7,968,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	64.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,050.00000	5,968,000	64.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	59.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,050.00000	3,968,000	59.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	47.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,050.00000	1,968,000	47.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		27.00000	57,000	14.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		77.00000	25,000	14.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		950.00000	1,032,000	33.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	33.91	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	4.50	Call		1,950.00000	2,032,000	47.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	47.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		2,950.00000	3,032,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		3,950.00000	4,032,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		3.00000	4,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		253.00000	172,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,400.00000	8,318,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	64.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,400.00000	6,318,000	64.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	60.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,400.00000	4,318,000	60.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	49.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,400.00000	2,318,000	49.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		0.00000	1,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		400.00000	319,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		600.00000	682,000	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,600.00000	1,682,000	42.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	42.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,600.00000	2,682,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,600.00000	3,682,000	25.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,300.00000	8,218,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	64.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,300.00000	6,218,000	64.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	59.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,300.00000	4,218,000	59.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	48.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,300.00000	2,218,000	48.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		1.00000	2,000	18.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		301.00000	220,000	18.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		700.00000	782,000	28.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	28.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,700.00000	1,782,000	44.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	44.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,700.00000	2,782,000	31.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	31.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,700.00000	3,782,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,450.00000	8,368,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	64.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,450.00000	6,368,000	64.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	60.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,450.00000	4,368,000	60.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	49.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,450.00000	2,368,000	49.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		0.00000	0,000	20.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		450.00000	368,000	20.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		550.00000	632,000	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,550.00000	1,632,000	42.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	42.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,550.00000	2,632,000	34.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	34.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,550.00000	3,632,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,350.00000	8,268,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	64.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,350.00000	6,268,000	64.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	59.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,350.00000	4,268,000	59.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	48.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,350.00000	2,268,000	48.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		1.00000	1,000	19.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		351.00000	269,000	19.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		650.00000	732,000	27.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,650.00000	1,732,000	43.65	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	4.80	Put		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,650.00000	2,732,000	32.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,650.00000	3,732,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		8,200.00000	8,118,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	64.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		6,200.00000	6,118,000	64.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	59.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		4,200.00000	4,118,000	59.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	47.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		2,200.00000	2,118,000	47.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		5.00000	9,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		205.00000	127,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		800.00000	882,000	30.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	30.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,800.00000	1,882,000	45.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	45.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,800.00000	2,882,000	29.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,800.00000	3,882,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,700.00000	8,618,000	64.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	64.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,700.00000	6,618,000	64.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	60.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,700.00000	4,618,000	60.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	50.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,700.00000	2,618,000	50.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		700.00000	618,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		301.00000	382,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		1.00000	0,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,300.00000	1,382,000	38.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	38.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,300.00000	2,382,000	40.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	40.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,300.00000	3,382,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,650.00000	8,568,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	64.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,650.00000	6,568,000	64.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	60.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,650.00000	4,568,000	60.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	50.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,650.00000	2,568,000	50.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		0.00000	0,000	23.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		650.00000	568,000	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		351.00000	432,000	22.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		1.00000	0,000	22.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,350.00000	1,432,000	39.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	39.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,350.00000	2,432,000	39.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	39.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,350.00000	3,432,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,550.00000	8,468,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	64.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,550.00000	6,468,000	64.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	60.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,550.00000	4,468,000	60.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	50.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,550.00000	2,468,000	50.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		550.00000	468,000	22.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		450.00000	532,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,450.00000	1,532,000	40.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	40.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,450.00000	2,532,000	36.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	36.90	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	3.00	Call		3,450.00000	3,532,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,500.00000	8,418,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	64.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,500.00000	6,418,000	64.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	60.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,500.00000	4,418,000	60.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	49.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,500.00000	2,418,000	49.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		0.00000	0,000	21.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		500.00000	418,000	21.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		500.00000	582,000	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,500.00000	1,582,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	41.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,500.00000	2,582,000	35.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,500.00000	3,582,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,750.00000	8,668,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	64.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,750.00000	6,668,000	64.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	61.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,750.00000	4,668,000	61.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	51.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,750.00000	2,668,000	51.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		0.00000	0,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		750.00000	668,000	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		252.00000	332,000	20.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		2.00000	0,000	20.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,250.00000	1,332,000	38.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	38.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,250.00000	2,332,000	41.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,250.00000	3,332,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,600.00000	8,518,000	64.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	64.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,600.00000	6,518,000	64.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	60.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,600.00000	4,518,000	60.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	50.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,600.00000	2,518,000	50.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		0.00000	0,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		600.00000	518,000	23.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		400.00000	482,000	23.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		0.00000	0,000	23.03	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,400.00000	1,482,000	40.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	40.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,400.00000	2,482,000	38.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	38.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,400.00000	3,482,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,800.00000	8,718,000	64.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	64.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,800.00000	6,718,000	64.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	61.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,800.00000	4,718,000	61.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	51.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,800.00000	2,718,000	51.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		800.00000	718,000	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		204.00000	283,000	19.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	1,000	19.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,200.00000	1,282,000	37.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	37.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,200.00000	2,282,000	42.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	42.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,200.00000	3,282,000	25.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.56140	6.48060		15.57	23,037,075.40	3,511	7,361.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		82.00000	100,000	16.90	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		501.00000	439,000	16.90	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.58490	6.50560		16.13	11,786,971.00	1,790	8,639.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		176.00000	198,000	17.33	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		570.00000	513,000	17.33	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		609.00000	551,000	17.53	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		165.00000	186,000	17.53	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.47980	7.45280		9.02	0.00	0	25.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		154.00000	180,000	9.66	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	9.66	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		108.00000	131,000	9.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		5.00000	1,000	9.50	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		203.00000	230,000	9.82	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	9.82	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.58600	7.56190		11.53	0.00	0	50.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		215.00000	228,000	11.84	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		153.00000	142,000	11.84	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.96700	140.88900			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.31100	143.23200			0.00	0	0.00
GOVI On	05/08/2010	GOVI			320.63500	320.38900		6.57	0.00	0	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		62,255.00000	63,806,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		14,365.00000	13,456,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			325.96600	325.71600			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	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	32,840.00000	30,340,000		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	32,940.00000	30,440,000		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	32,740.00000	30,240,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
ILBI	On	05/08/2010	Index Future			381.57000	381.51100		0.00	0	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.60400	6.61800		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53900	6.53300		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.45200	6.45700			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.40100	6.42100			0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.40100	6.42100			0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.40200	6.42200			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.40200	6.42200			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.53200	6.55300			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.66600	6.69000			0.00	0	4,600.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.03400	7.06500			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.36400	7.39300			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.61600	7.63600			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			311.95300	311.50800			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			317.14000	316.68800			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.02900	8.05100		4.00	10,236,777.60	80	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,294.00000	3,387,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		77.00000	67,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,281.00000	2,362,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		202.00000	180,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,367.00000	4,466,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		25.00000	21,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		469.00000	429,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,396.00000	1,459,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,703.00000	2,607,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		88.00000	95,000	3.90	47,500.00	500	500.00
R157	On	04/11/2010	Bond Future			8.11200	8.13500		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,351.00000	2,417,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		738.00000	702,000	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.55	Call		2,507.00000	2,576,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		675.00000	642,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,199.00000	2,262,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		805.00000	766,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,193.00000	3,107,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		320.00000	337,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.17100	8.19500		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,058.00000	1,094,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,315.00000	2,249,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,149.00000	1,187,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,192.00000	2,128,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		971.00000	1,006,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,442.00000	2,376,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.96000	8.97100		10.00	0.00	0	20,749.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,426.00000	3,486,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		872.00000	830,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		964.00000	984,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,050.00000	2,967,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,088.00000	7,177,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		169.00000	156,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,070.00000	9,166,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		66.00000	59,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		1,988.00000	2,027,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,718.00000	1,655,000	10.27	0.00	0	48.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.50	Put		4,887.00000	4,791,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		372.00000	379,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.02400	9.03600		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,371.00000	4,427,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,435.00000	2,381,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,644.00000	4,703,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,263.00000	2,212,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,101.00000	4,155,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,613.00000	2,557,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,720.00000	4,643,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,053.00000	2,086,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.07400	9.08600		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,652.00000	3,697,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,433.00000	4,370,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,884.00000	3,930,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,210.00000	4,148,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,429.00000	3,472,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,668.00000	4,603,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.91800	7.92900		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,872.00000	3,912,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		7.00000	6,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.99700	8.00900		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,179.00000	2,206,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		476.00000	461,000	4.23	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	8.55	Call		2,309.00000	2,338,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		435.00000	422,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,051.00000	2,078,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		520.00000	505,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.04600	8.05900		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,158.00000	1,176,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,354.00000	1,329,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,245.00000	1,264,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,275.00000	1,251,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,074.00000	1,091,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,436.00000	1,410,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.65300	8.67500		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,068.00000	3,163,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		165.00000	147,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.74200	8.76500		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,186.00000	3,263,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		805.00000	767,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,364.00000	3,444,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		741.00000	706,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,011.00000	3,086,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		872.00000	832,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.81300	8.83700		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,324.00000	1,365,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,969.00000	2,894,000	6.25	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	8.55	Call		1,428.00000	1,471,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,827.00000	2,754,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,226.00000	1,264,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,118.00000	3,040,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.74000	8.75100		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,033.00000	3,079,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		252.00000	235,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		954.00000	974,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,244.00000	1,202,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.82000	8.83200		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,242.00000	3,282,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		964.00000	938,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,434.00000	3,476,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		888.00000	864,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,058.00000	3,097,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,049.00000	1,021,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.88300	8.89500		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,366.00000	1,385,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,528.00000	3,482,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,475.00000	1,496,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,360.00000	3,316,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,262.00000	1,280,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,702.00000	3,655,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.83500	7.83600		3.25	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	05/08/2010	Bond Future	9.00	Call		3,353.00000	3,355,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		4.00000	3,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.92000	7.92100		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,881.00000	1,881,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		306.00000	303,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,988.00000	1,988,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		279.00000	276,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,776.00000	1,775,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		336.00000	332,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.97200	7.97400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,011.00000	1,011,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		945.00000	940,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,080.00000	1,080,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		886.00000	881,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		944.00000	945,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,005.00000	1,001,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.78800	8.79900		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,141.00000	4,197,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		116.00000	107,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,905.00000	2,952,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		288.00000	270,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,463.00000	3,401,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		140.00000	143,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.86000	8.87100		8.25	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	9.25	Call		3,276.00000	3,313,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,117.00000	1,090,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,471.00000	3,510,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,032.00000	1,007,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,084.00000	3,120,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,206.00000	1,178,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.91600	8.92800		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,944.00000	1,969,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,960.00000	2,917,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,081.00000	2,108,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,810.00000	2,769,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,812.00000	1,836,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,116.00000	3,072,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.84400	8.86500		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,944.00000	4,056,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		157.00000	140,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.91500	8.93700		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,169.00000	3,249,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,309.00000	1,257,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,364.00000	3,447,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,212.00000	1,163,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,978.00000	3,055,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,412.00000	1,356,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.96900	8.99200		9.00	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	8.75	Call		1,909.00000	1,962,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,357.00000	3,274,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,046.00000	2,102,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,192.00000	3,112,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,778.00000	1,828,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,530.00000	3,443,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.89100	8.90100		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,008.00000	1,026,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,206.00000	2,145,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.93900	8.95000		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,928.00000	2,965,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,542.00000	2,494,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,139.00000	3,178,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,370.00000	2,324,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,724.00000	2,760,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,724.00000	2,675,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.97500	8.98600		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,445.00000	3,483,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,337.00000	3,291,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,652.00000	3,691,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,162.00000	3,116,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,245.00000	3,281,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,523.00000	3,474,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.78100	316.53200			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			322.04800	321.79500			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>2,640,976,262.60</b>	<b>329,396</b>	<b>794,019.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.90000	6.90000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.98000	8.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.92000	8.93000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.86500	7.88000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.60000	8.62000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.69000	8.70500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.77500	7.78000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.74000	8.75500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.80000	8.82000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.86000	8.86500			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>2,640,976,262.60</b>	<b>329,396</b>	<b>794,019.00</b>