



# Daily MTM Report

Daily summary for: 21/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.90440	8.02360		21.40	164,285,049.60	20,784	250,575.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		58.00000	43,000	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		434.00000	539,000	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,126.00000	8,246,000	57.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	54.03	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,126.00000	6,246,000	54.03	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,874.00000	3,754,000	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,176.00000	8,296,000	57.63	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	54.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,176.00000	6,296,000	54.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,824.00000	3,704,000	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	57.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,276.00000	8,396,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,576.00000	8,696,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,776.00000	8,896,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,776.00000	6,896,000	55.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	38.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,776.00000	2,896,000	38.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,726.00000	8,846,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,726.00000	6,846,000	55.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,726.00000	2,846,000	38.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,274.00000	2,154,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,274.00000	3,154,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,676.00000	8,796,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,676.00000	6,796,000	55.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,476.00000	8,596,000	57.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,526.00000	8,646,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,426.00000	8,546,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,426.00000	6,546,000	54.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		595.00000	490,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		21.00000	36,000	22.72	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,574.00000	1,455,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,574.00000	2,454,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,574.00000	3,454,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,326.00000	8,446,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	54.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,326.00000	6,446,000	54.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,674.00000	1,554,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,674.00000	2,554,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,674.00000	3,554,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	57.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,226.00000	8,346,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		782.00000	669,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		8.00000	15,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,774.00000	1,654,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,774.00000	3,654,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	54.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,276.00000	6,396,000	54.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	49.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,776.00000	4,896,000	49.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		78.00000	58,000	23.57	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		354.00000	454,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		734.00000	623,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		10.00000	19,000	23.15	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,724.00000	1,604,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,724.00000	2,604,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,724.00000	3,604,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		50.00000	37,000	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		476.00000	583,000	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		20.00000	15,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		746.00000	861,000	26.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,576.00000	6,696,000	54.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,526.00000	6,646,000	54.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,526.00000	3,646,000	43.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,476.00000	6,596,000	54.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		23.00000	18,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		699.00000	814,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,324.00000	1,205,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,324.00000	2,204,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,324.00000	3,204,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		43.00000	32,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		519.00000	628,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		550.00000	449,000	22.57	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		26.00000	45,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,524.00000	2,404,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,524.00000	3,404,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,026.00000	5,146,000	50.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	46.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,026.00000	4,146,000	46.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,026.00000	3,146,000	40.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		37.00000	28,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		563.00000	674,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		506.00000	408,000	22.42	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		32.00000	54,000	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,474.00000	1,355,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	1,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,474.00000	2,354,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,474.00000	3,354,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,076.00000	5,196,000	50.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	46.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,076.00000	4,196,000	46.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,076.00000	3,196,000	40.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		32.00000	24,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		608.00000	720,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,424.00000	1,305,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	1,000	25.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,424.00000	2,304,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,424.00000	3,304,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	50.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,126.00000	5,246,000	50.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,126.00000	3,246,000	40.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		27.00000	21,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		653.00000	767,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,374.00000	1,255,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,374.00000	2,254,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,374.00000	3,254,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	51.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,276.00000	5,396,000	51.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	47.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,276.00000	4,396,000	47.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,276.00000	3,396,000	41.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		17.00000	13,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		793.00000	909,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		306.00000	231,000	21.69	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		82.00000	127,000	21.69	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,224.00000	1,106,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	2,000	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,224.00000	2,104,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,224.00000	3,104,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		271.00000	202,000	21.55	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		97.00000	148,000	21.55	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,175.00000	1,056,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		1.00000	2,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,174.00000	2,054,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,174.00000	3,054,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	51.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,376.00000	5,496,000	51.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,376.00000	3,496,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		13.00000	10,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		889.00000	1,006,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		238.00000	175,000	21.40	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		114.00000	171,000	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,125.00000	1,007,000	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		1.00000	3,000	24.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,124.00000	2,004,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,124.00000	3,004,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,476.00000	5,596,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	43.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,476.00000	3,596,000	43.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	52.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,676.00000	5,796,000	52.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,676.00000	4,796,000	49.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	44.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,676.00000	3,796,000	44.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,676.00000	2,796,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,626.00000	5,746,000	52.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,626.00000	4,746,000	48.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	44.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,626.00000	3,746,000	44.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		879.00000	764,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		5.00000	10,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,874.00000	1,754,000	27.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,874.00000	2,754,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	52.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,576.00000	5,696,000	52.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,576.00000	3,696,000	44.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	37.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,576.00000	2,696,000	37.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		7.00000	6,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,083.00000	1,202,000	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		137.00000	103,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		213.00000	299,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		928.00000	812,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		4.00000	8,000	23.74	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,924.00000	1,804,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,924.00000	2,804,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	51.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,426.00000	5,546,000	51.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	43.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,426.00000	3,546,000	43.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		207.00000	154,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		133.00000	200,000	21.67	0.00	0	0.00

Contract Details				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		1,075.00000	958,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		1.00000	4,000	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		2,074.00000	1,954,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		3,074.00000	2,954,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	51.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,326.00000	5,446,000	51.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	47.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,326.00000	4,446,000	47.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,326.00000	3,446,000	42.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		11.00000	9,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		937.00000	1,055,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		15.00000	11,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		841.00000	957,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		4,976.00000	5,096,000	50.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	46.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		3,976.00000	4,096,000	46.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		10.00000	7,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		986.00000	1,103,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		1,026.00000	909,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		2.00000	5,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		2,024.00000	1,904,000	28.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,176.00000	5,296,000	50.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	41.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,176.00000	3,296,000	41.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		5.00000	4,000	28.44	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,181.00000	1,300,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		830.00000	716,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		6.00000	12,000	23.45	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,824.00000	1,704,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,824.00000	2,704,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,826.00000	3,946,000	45.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		5.00000	4,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,231.00000	1,350,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		8.00000	6,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,034.00000	1,152,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		687.00000	578,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		13.00000	24,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	56.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,476.00000	7,596,000	56.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	53.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		5,976.00000	6,096,000	53.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,476.00000	4,596,000	48.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	39.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		2,976.00000	3,096,000	39.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,524.00000	1,405,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	1,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		3,024.00000	2,904,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,524.00000	4,404,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	57.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,726.00000	7,846,000	57.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	54.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,226.00000	6,346,000	54.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	41.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,226.00000	3,346,000	41.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		90.00000	67,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		316.00000	413,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,274.00000	1,155,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	1,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,774.00000	2,654,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,274.00000	4,154,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		4.00000	3,000	28.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,280.00000	1,399,000	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		463.00000	369,000	22.28	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		39.00000	65,000	22.28	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	47.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,226.00000	4,346,000	47.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	46.14	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,876.00000	3,996,000	46.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		6.00000	5,000	28.17	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,132.00000	1,251,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		4.00000	3,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,330.00000	1,449,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		421.00000	332,000	22.13	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		47.00000	78,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	47.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,176.00000	4,296,000	47.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,578.00000	1,697,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2.00000	2,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,478.00000	1,598,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		381.00000	296,000	21.98	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		57.00000	92,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2.00000	1,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,628.00000	1,747,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2.00000	2,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,528.00000	1,648,000	30.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3.00000	2,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,429.00000	1,548,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		343.00000	263,000	21.84	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		69.00000	109,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	48.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,526.00000	4,646,000	48.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		119.00000	89,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		245.00000	335,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	49.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,726.00000	4,846,000	49.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,626.00000	2,746,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,526.00000	2,646,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,426.00000	2,546,000	36.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		67.00000	50,000	23.84	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		393.00000	496,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,576.00000	4,696,000	48.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,476.00000	2,596,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,376.00000	2,496,000	35.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		104.00000	77,000	23.02	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		280.00000	373,000	23.02	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,426.00000	4,546,000	48.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,326.00000	2,446,000	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,226.00000	2,346,000	34.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,127.00000	2,246,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1.00000	1,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,027.00000	2,147,000	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1.00000	1,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		1,927.00000	2,047,000	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1.00000	1,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,827.00000	1,947,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1.00000	1,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,727.00000	1,847,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		157.00000	118,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		183.00000	264,000	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	47.06	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,126.00000	4,246,000	47.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3.00000	2,000	29.52	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,379.00000	1,498,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,376.00000	4,496,000	47.99	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	10.30	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,276.00000	2,396,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,176.00000	2,296,000	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1.00000	1,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,077.00000	2,197,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1.00000	1,000	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1,877.00000	1,997,000	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1.00000	1,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,777.00000	1,897,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,677.00000	1,797,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		179.00000	135,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		155.00000	231,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1.00000	1,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		1,977.00000	2,097,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	57.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,676.00000	7,796,000	57.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,324.00000	4,204,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	52.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,726.00000	5,846,000	52.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	45.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,726.00000	3,846,000	45.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	57.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,776.00000	7,896,000	57.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	53.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,776.00000	5,896,000	53.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,776.00000	3,896,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,224.00000	4,104,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		7,926.00000	8,046,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	53.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		5,926.00000	6,046,000	53.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	46.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		3,926.00000	4,046,000	46.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		4,074.00000	3,954,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	57.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,826.00000	7,946,000	57.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,826.00000	5,946,000	53.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,174.00000	4,054,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,476.00000	9,596,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,876.00000	7,996,000	57.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	53.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,876.00000	5,996,000	53.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,124.00000	4,004,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		7,976.00000	8,096,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		4,024.00000	3,904,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,026.00000	8,146,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,026.00000	6,146,000	53.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		977.00000	860,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		3.00000	6,000	23.89	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,974.00000	1,854,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,974.00000	2,854,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,974.00000	3,854,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	57.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,576.00000	7,696,000	57.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,424.00000	4,304,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	57.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,626.00000	7,746,000	57.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,374.00000	4,254,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,076.00000	8,196,000	57.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	53.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,076.00000	6,196,000	53.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,924.00000	3,804,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		641.00000	534,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		17.00000	30,000	22.86	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.02460	8.14520		20.47	58,162,300.80	7,248	38,356.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,705.00000	7,825,000	35.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,706.00000	5,826,000	32.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		10.00000	10,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,715.00000	3,835,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		62.00000	62,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,767.00000	1,887,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,314.00000	1,199,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		19.00000	24,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,297.00000	2,177,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,295.00000	3,175,000	29.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,295.00000	4,175,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,655.00000	7,775,000	35.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,656.00000	5,776,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		10.00000	11,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,665.00000	3,786,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		65.00000	64,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,720.00000	1,839,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		542.00000	479,000	20.05	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		197.00000	254,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,362.00000	1,246,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		17.00000	21,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,347.00000	2,227,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,345.00000	3,225,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,345.00000	4,225,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		513.00000	452,000	20.15	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		218.00000	277,000	20.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,755.00000	7,875,000	35.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,756.00000	5,876,000	32.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		9.00000	10,000	32.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,764.00000	3,885,000	32.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		60.00000	59,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,815.00000	1,934,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		484.00000	427,000	20.26	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		239.00000	302,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,267.00000	1,152,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		22.00000	27,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,248.00000	2,128,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,245.00000	3,125,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,245.00000	4,125,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,805.00000	7,925,000	35.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	32.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,806.00000	5,926,000	32.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		9.00000	10,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,814.00000	3,935,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		57.00000	57,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		1,862.00000	1,982,000	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		457.00000	403,000	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		262.00000	328,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,219.00000	1,105,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		24.00000	30,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,198.00000	2,078,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,196.00000	3,075,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,195.00000	4,075,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		7,905.00000	8,025,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		5,906.00000	6,026,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		8.00000	9,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		3,913.00000	4,034,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		53.00000	52,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		1,958.00000	2,077,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		405.00000	359,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		310.00000	384,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,125.00000	1,014,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		30.00000	39,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,099.00000	1,979,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		3,096.00000	2,975,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		4,095.00000	3,975,000	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		7,955.00000	8,075,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		5,956.00000	6,076,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		8.00000	8,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		3,963.00000	4,083,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		50.00000	50,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,005.00000	2,125,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		381.00000	340,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		336.00000	415,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,078.00000	971,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		33.00000	46,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		2,049.00000	1,929,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		3,046.00000	2,925,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		4,045.00000	3,925,000	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,005.00000	8,125,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	32.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,006.00000	6,126,000	32.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		7.00000	8,000	32.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,012.00000	4,133,000	32.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		49.00000	47,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,054.00000	2,172,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		359.00000	322,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		364.00000	447,000	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,032.00000	929,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		37.00000	54,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,999.00000	1,880,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		4.00000	5,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,996.00000	2,875,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,995.00000	3,875,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,155.00000	8,275,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,155.00000	6,275,000	33.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		6.00000	6,000	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,161.00000	4,281,000	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		41.00000	41,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,196.00000	2,316,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		904.00000	808,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		59.00000	83,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,851.00000	1,732,000	21.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		6.00000	7,000	21.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,846.00000	2,726,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,845.00000	3,725,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,105.00000	8,225,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	1,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,105.00000	6,226,000	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		7.00000	7,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,112.00000	4,232,000	32.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		44.00000	43,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,149.00000	2,268,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		320.00000	289,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		425.00000	514,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		945.00000	848,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		50.00000	73,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,900.00000	1,781,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		5.00000	6,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,896.00000	2,776,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,895.00000	3,775,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,255.00000	8,375,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,255.00000	6,375,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		5.00000	6,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,260.00000	4,381,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		37.00000	37,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,292.00000	2,412,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		270.00000	245,000	22.07	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		525.00000	620,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		823.00000	733,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		78.00000	108,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,752.00000	1,634,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		7.00000	9,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,746.00000	2,626,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,745.00000	3,625,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		303.00000	273,000	21.67	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		458.00000	548,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,555.00000	7,675,000	35.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,556.00000	5,676,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		11.00000	12,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,566.00000	3,687,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		71.00000	70,000	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,626.00000	1,745,000	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		606.00000	535,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		161.00000	210,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,459.00000	1,342,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		14.00000	17,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,447.00000	2,327,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,445.00000	3,325,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,445.00000	4,325,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,605.00000	7,725,000	35.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,606.00000	5,726,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		10.00000	11,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,615.00000	3,736,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		68.00000	67,000	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,673.00000	1,792,000	27.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		573.00000	506,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		178.00000	231,000	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,411.00000	1,294,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		16.00000	19,000	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,397.00000	2,277,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,395.00000	3,275,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,395.00000	4,275,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,855.00000	7,975,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	32.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,856.00000	5,976,000	32.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		8.00000	9,000	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,863.00000	3,984,000	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		55.00000	55,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		1,910.00000	2,030,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		430.00000	379,000	20.47	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		285.00000	354,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,172.00000	1,058,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		27.00000	33,000	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,148.00000	2,028,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	22.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,146.00000	3,025,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,145.00000	4,025,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,055.00000	8,175,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	32.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,056.00000	6,176,000	32.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		7.00000	7,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,062.00000	4,182,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		46.00000	45,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,101.00000	2,220,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		339.00000	305,000	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		394.00000	480,000	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		988.00000	888,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		43.00000	63,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,950.00000	1,830,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,946.00000	2,825,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,945.00000	3,825,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,205.00000	8,325,000	35.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,205.00000	6,325,000	33.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		6.00000	6,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,211.00000	4,331,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		39.00000	39,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,244.00000	2,364,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		286.00000	259,000	21.87	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		491.00000	584,000	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		863.00000	770,000	19.10	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		68.00000	95,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,802.00000	1,683,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		7.00000	8,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,796.00000	2,676,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	26.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,795.00000	3,675,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		103.00000	99,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,258.00000	1,374,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		120.00000	114,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,125.00000	1,239,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		633.00000	734,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		228.00000	209,000	22.67	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		749.00000	853,000	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		194.00000	178,000	23.27	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		126.00000	119,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,081.00000	1,194,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		140.00000	132,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		995.00000	1,107,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		216.00000	198,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		671.00000	773,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		129.00000	171,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		674.00000	596,000	19.62	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		639.00000	565,000	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		144.00000	190,000	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			8.14150	8.26400		20.19	1,628,300.00	200	7,428.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,688.00000	7,811,000	31.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		15.00000	16,000	33.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,701.00000	5,825,000	33.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		45.00000	46,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,731.00000	3,855,000	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		141.00000	139,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,827.00000	1,948,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		634.00000	577,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		320.00000	386,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,364.00000	1,254,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		50.00000	63,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,321.00000	2,200,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	9,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,316.00000	3,194,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	3,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,314.00000	4,192,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		385.00000	357,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		671.00000	766,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,738.00000	7,861,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	16,000	33.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,751.00000	5,875,000	33.76	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		44.00000	45,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,780.00000	3,904,000	30.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		137.00000	135,000	26.16	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		1,873.00000	1,994,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,319.00000	1,210,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		55.00000	69,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,272.00000	2,150,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,266.00000	3,144,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,264.00000	4,142,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		2.00000	2,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,788.00000	7,911,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		14.00000	15,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,800.00000	5,924,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		43.00000	44,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,829.00000	3,953,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		133.00000	131,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		1,919.00000	2,040,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		583.00000	531,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		369.00000	440,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,275.00000	1,167,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		61.00000	76,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,222.00000	2,101,000	19.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		8.00000	10,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,216.00000	3,094,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	3,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,214.00000	4,092,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	1,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,838.00000	7,960,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		14.00000	15,000	33.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,850.00000	5,974,000	33.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		42.00000	43,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,878.00000	4,002,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		129.00000	127,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		1,965.00000	2,086,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		558.00000	509,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		394.00000	468,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,231.00000	1,124,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		67.00000	83,000	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,173.00000	2,051,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		9.00000	10,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,166.00000	3,044,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,164.00000	4,042,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		608.00000	554,000	19.84	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		344.00000	413,000	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,887.00000	8,010,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		14.00000	15,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		5,900.00000	6,024,000	33.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		41.00000	43,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		3,927.00000	4,052,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		126.00000	124,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,012.00000	2,133,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		534.00000	488,000	20.19	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		420.00000	497,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,187.00000	1,082,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		73.00000	91,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,123.00000	2,002,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		9.00000	11,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,116.00000	2,994,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,114.00000	3,992,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		7,937.00000	8,060,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		13.00000	14,000	33.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		5,949.00000	6,073,000	33.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		40.00000	41,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		3,976.00000	4,100,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		122.00000	120,000	26.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,058.00000	2,179,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		512.00000	469,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		448.00000	528,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,144.00000	1,043,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		80.00000	102,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,074.00000	1,953,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		10.00000	12,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		3,067.00000	2,945,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	4,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		4,064.00000	3,942,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,987.00000	8,110,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		13.00000	13,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,999.00000	6,122,000	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		39.00000	40,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,025.00000	4,149,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		119.00000	116,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,105.00000	2,225,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		490.00000	451,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		476.00000	560,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,101.00000	1,006,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		87.00000	115,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		2,025.00000	1,905,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		11.00000	14,000	19.19	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	13/12/2010	Foreign Exchange Future	5.25	Call		3,017.00000	2,895,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		4,015.00000	3,892,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,187.00000	8,310,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		11.00000	11,000	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,197.00000	6,320,000	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		35.00000	36,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,221.00000	4,345,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		104.00000	103,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,290.00000	2,412,000	27.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		417.00000	386,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		603.00000	695,000	21.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		949.00000	864,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		135.00000	173,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,831.00000	1,713,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		17.00000	22,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,818.00000	2,696,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	5,000	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,815.00000	3,692,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,137.00000	8,260,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		11.00000	11,000	33.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,147.00000	6,270,000	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		36.00000	37,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,172.00000	4,296,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		107.00000	106,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,243.00000	2,365,000	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		434.00000	401,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		570.00000	660,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		986.00000	898,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		122.00000	157,000	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,879.00000	1,761,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		15.00000	20,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,867.00000	2,745,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	4,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,865.00000	3,742,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		370.00000	344,000	21.64	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		706.00000	803,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,237.00000	8,360,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		10.00000	10,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,246.00000	6,369,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		34.00000	35,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,270.00000	4,394,000	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		101.00000	100,000	27.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,337.00000	2,459,000	27.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		400.00000	371,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		636.00000	730,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		914.00000	831,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		150.00000	190,000	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,783.00000	1,666,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		19.00000	25,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,768.00000	2,646,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	22.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,765.00000	3,643,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	2,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		470.00000	434,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		506.00000	593,000	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,588.00000	7,711,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		16.00000	17,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,602.00000	5,726,000	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		47.00000	49,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,633.00000	3,758,000	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		151.00000	147,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,737.00000	1,856,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		690.00000	627,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		276.00000	336,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,455.00000	1,343,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		41.00000	52,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,420.00000	2,299,000	21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	8,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,416.00000	3,293,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,414.00000	4,292,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,638.00000	7,761,000	31.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		16.00000	16,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,652.00000	5,775,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		46.00000	47,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,682.00000	3,806,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		146.00000	143,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,782.00000	1,902,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		662.00000	602,000	19.61	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		298.00000	361,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,409.00000	1,298,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		45.00000	57,000	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,371.00000	2,249,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	8,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,366.00000	3,243,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,364.00000	4,242,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,037.00000	8,160,000	31.28	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		12.00000	12,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,048.00000	6,171,000	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		38.00000	39,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,074.00000	4,198,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		115.00000	113,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,151.00000	2,272,000	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,062.00000	969,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		98.00000	128,000	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,976.00000	1,857,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		12.00000	16,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,967.00000	2,845,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	4,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,965.00000	3,842,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,087.00000	8,210,000	31.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		12.00000	12,000	33.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,098.00000	6,221,000	33.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		37.00000	38,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,123.00000	4,247,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		111.00000	109,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,197.00000	2,318,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		452.00000	417,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		538.00000	626,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,024.00000	933,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		110.00000	142,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,928.00000	1,809,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		14.00000	18,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,917.00000	2,795,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,915.00000	3,792,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		6.00000	5,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,792.00000	6,914,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		25.00000	25,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,811.00000	4,934,000	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		72.00000	73,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,858.00000	2,982,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		261.00000	247,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,047.00000	1,156,000	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,214.00000	5,092,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,088.00000	1,197,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		252.00000	238,000	23.26	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		189.00000	182,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,425.00000	1,541,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		234.00000	222,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,170.00000	1,281,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		183.00000	176,000	24.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,469.00000	1,585,000	24.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		719.00000	653,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		255.00000	312,000	19.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.25670	8.38300		20.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		744.00000	693,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		361.00000	436,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		715.00000	695,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		382.00000	488,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		774.00000	720,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		341.00000	413,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		638.00000	761,000	21.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		521.00000	518,000	21.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,274.00000	2,416,000	26.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		157.00000	173,000	26.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.37540	8.50260		20.23	628,155.00	75	825.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,234.00000	1,160,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		181.00000	235,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		1,197.00000	1,125,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		194.00000	250,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,272.00000	1,195,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		169.00000	220,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.41530	11.46320		19.39	49,576,647.90	4,343	32,343.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,587.00000	10,635,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	48.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,587.00000	8,635,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,887.00000	10,935,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,887.00000	8,935,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,387.00000	10,435,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,387.00000	8,435,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,387.00000	6,435,000	46.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,387.00000	4,435,000	38.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,237.00000	10,285,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,237.00000	8,285,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	46.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,237.00000	6,285,000	46.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,237.00000	4,285,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,137.00000	10,185,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,137.00000	8,185,000	48.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,139.00000	2,187,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		18.00000	18,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,155.00000	1,203,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		879.00000	835,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		16.00000	20,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,864.00000	1,817,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	2,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,937.00000	9,985,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,937.00000	7,985,000	48.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,987.00000	10,035,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,987.00000	8,035,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		25.00000	25,000	23.62	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,012.00000	1,060,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		226.00000	212,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		213.00000	247,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,022.00000	976,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		9.00000	11,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,014.00000	1,966,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	48.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,437.00000	10,485,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,437.00000	6,485,000	46.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,437.00000	4,485,000	38.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,637.00000	10,685,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,637.00000	8,685,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,637.00000	6,685,000	46.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,787.00000	10,835,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,787.00000	8,835,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		39.00000	38,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		826.00000	873,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		344.00000	319,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		131.00000	154,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,218.00000	1,171,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		5.00000	6,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,837.00000	10,885,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,837.00000	8,885,000	48.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		312.00000	289,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		149.00000	174,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,169.00000	1,122,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		6.00000	7,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,737.00000	10,785,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,737.00000	8,785,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,738.00000	2,786,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		5.00000	5,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,742.00000	1,790,000	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		44.00000	43,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		781.00000	828,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		377.00000	350,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		114.00000	135,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,268.00000	1,220,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	5,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,687.00000	10,735,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,687.00000	6,735,000	46.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,687.00000	4,735,000	40.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	48.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,537.00000	10,585,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,537.00000	8,585,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,487.00000	10,535,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,487.00000	8,535,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,487.00000	6,535,000	46.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,487.00000	4,535,000	39.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,337.00000	10,385,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,337.00000	8,385,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,337.00000	6,385,000	46.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,337.00000	4,385,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		108.00000	103,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		445.00000	488,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		696.00000	656,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		33.00000	41,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,665.00000	1,617,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	25.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,287.00000	10,335,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,287.00000	8,335,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,187.00000	10,235,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,187.00000	8,235,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	2,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,189.00000	2,237,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		149.00000	141,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		336.00000	376,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		832.00000	789,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		19.00000	24,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,087.00000	10,135,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,087.00000	8,135,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	46.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,587.00000	6,635,000	46.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,587.00000	5,635,000	44.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,587.00000	4,635,000	39.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,587.00000	3,635,000	35.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	3,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,089.00000	2,138,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		20.00000	20,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,107.00000	1,155,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		184.00000	174,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		271.00000	309,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		926.00000	881,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		13.00000	16,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,914.00000	1,867,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	2,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,788.00000	2,836,000	31.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	47.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,137.00000	7,185,000	47.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,137.00000	5,185,000	42.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,137.00000	4,185,000	37.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		55.00000	53,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		692.00000	738,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		449.00000	418,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		86.00000	103,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,037.00000	7,085,000	47.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		7.00000	8,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,544.00000	1,593,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		69.00000	67,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		606.00000	652,000	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		527.00000	492,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		64.00000	77,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,466.00000	1,419,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	4,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	46.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,737.00000	6,785,000	46.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,737.00000	5,785,000	44.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,737.00000	4,785,000	40.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,737.00000	3,785,000	35.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,239.00000	2,287,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		14.00000	14,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,251.00000	1,299,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		134.00000	127,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		371.00000	412,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		786.00000	743,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		23.00000	28,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,765.00000	1,717,000	26.09	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	9.70	Put		2.00000	2,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		97.00000	92,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		484.00000	527,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		652.00000	613,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		39.00000	48,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,615.00000	1,568,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	3,000	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	46.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,187.00000	6,235,000	46.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	42.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,187.00000	5,235,000	42.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		5.00000	6,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,692.00000	1,741,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		49.00000	48,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		736.00000	783,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,317.00000	1,270,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		4.00000	5,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,087.00000	7,135,000	47.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,087.00000	5,135,000	41.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,087.00000	4,135,000	37.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	30.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,588.00000	2,636,000	30.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	7,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,594.00000	1,642,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		62.00000	60,000	22.01	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		649.00000	695,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		488.00000	454,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		75.00000	89,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,417.00000	1,369,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	4,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	47.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,987.00000	7,035,000	47.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	45.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,987.00000	6,035,000	45.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,987.00000	5,035,000	41.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,987.00000	4,035,000	36.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		8.00000	8,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,495.00000	1,543,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		77.00000	74,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		564.00000	609,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		568.00000	531,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		55.00000	66,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,516.00000	1,468,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	3,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		9.00000	9,000	25.43	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	12.90	Put		1,446.00000	1,494,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		87.00000	83,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		524.00000	568,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,566.00000	1,518,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	3,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	46.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,787.00000	6,835,000	46.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	45.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,787.00000	5,835,000	45.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,787.00000	4,835,000	40.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	35.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,787.00000	3,835,000	35.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		13.00000	13,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,300.00000	1,348,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		120.00000	114,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		407.00000	449,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		741.00000	699,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		28.00000	34,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,715.00000	1,667,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	2,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,289.00000	2,337,000	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	46.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,537.00000	6,585,000	46.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	43.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,537.00000	5,585,000	43.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,537.00000	4,585,000	39.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,537.00000	3,585,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	3,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,990.00000	2,038,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	46.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,287.00000	6,335,000	46.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	42.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,287.00000	5,335,000	42.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,287.00000	4,335,000	38.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,287.00000	3,335,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		4.00000	5,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,791.00000	1,840,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,087.00000	6,135,000	45.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		281.00000	260,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		168.00000	195,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,120.00000	1,073,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		7.00000	8,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,114.00000	2,066,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	45.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,937.00000	5,985,000	45.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,937.00000	4,985,000	41.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	32.03	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,938.00000	2,986,000	32.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		253.00000	234,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		190.00000	219,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,071.00000	1,024,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		8.00000	9,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,037.00000	5,085,000	41.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,037.00000	4,085,000	37.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	32.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,038.00000	3,086,000	32.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	3,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,040.00000	2,088,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		22.00000	22,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,059.00000	1,107,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		204.00000	192,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		241.00000	277,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		974.00000	928,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		11.00000	13,000	20.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,964.00000	1,916,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,437.00000	8,485,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,937.00000	6,985,000	47.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,437.00000	5,485,000	43.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,937.00000	3,985,000	36.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,438.00000	2,486,000	29.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		28.00000	27,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		965.00000	1,012,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		610.00000	572,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		47.00000	57,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,064.00000	2,016,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,563.00000	3,515,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	29.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,538.00000	2,586,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,687.00000	8,735,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	47.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,187.00000	7,235,000	47.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	44.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,687.00000	5,735,000	44.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,187.00000	4,235,000	37.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,688.00000	2,736,000	30.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		16.00000	16,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,203.00000	1,251,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		413.00000	383,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		100.00000	118,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,815.00000	1,767,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,313.00000	3,265,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,137.00000	9,185,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,637.00000	7,685,000	48.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,137.00000	6,185,000	45.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,637.00000	4,685,000	39.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,138.00000	3,186,000	32.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		6.00000	6,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,643.00000	1,691,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		166.00000	157,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		303.00000	342,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,367.00000	1,319,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		4.00000	4,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,863.00000	2,815,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	47.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,837.00000	6,885,000	47.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	45.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,837.00000	5,885,000	45.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,837.00000	4,885,000	40.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,837.00000	3,885,000	36.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	31.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,838.00000	2,886,000	31.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	2,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,339.00000	2,387,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	4,000	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,841.00000	1,889,000	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		11.00000	12,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,348.00000	1,397,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		35.00000	34,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		872.00000	919,000	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,638.00000	2,686,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	47.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,887.00000	6,935,000	47.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	45.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,887.00000	5,935,000	45.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,887.00000	4,935,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,887.00000	3,935,000	36.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		1.00000	2,000	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,388.00000	2,437,000	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	4,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,891.00000	1,939,000	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		10.00000	10,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,397.00000	1,445,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		31.00000	31,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		918.00000	966,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,488.00000	2,536,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.84	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,037.00000	6,085,000	45.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	27.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,940.00000	1,988,000	27.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,888.00000	2,936,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,337.00000	9,385,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,337.00000	7,385,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,337.00000	5,385,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,337.00000	3,385,000	33.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,663.00000	2,615,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,237.00000	9,285,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	47.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,237.00000	7,285,000	47.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	42.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,237.00000	5,285,000	42.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	1,000	33.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,237.00000	3,286,000	33.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,763.00000	2,715,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,287.00000	9,335,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	47.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,287.00000	7,335,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,713.00000	2,665,000	30.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	30.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,537.00000	9,585,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,537.00000	7,585,000	48.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,463.00000	2,415,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,637.00000	9,685,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	44.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,637.00000	5,685,000	44.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,637.00000	3,685,000	35.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,363.00000	2,316,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,587.00000	9,635,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,587.00000	7,635,000	48.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,413.00000	2,366,000	29.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	29.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,687.00000	9,735,000	48.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,687.00000	7,735,000	48.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,687.00000	3,735,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,313.00000	2,266,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,837.00000	9,885,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,837.00000	7,885,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,164.00000	2,116,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,887.00000	9,935,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,887.00000	7,935,000	48.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,787.00000	9,835,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,787.00000	7,835,000	48.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,214.00000	2,166,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,087.00000	9,135,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	32.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,088.00000	3,136,000	32.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,913.00000	2,865,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,264.00000	2,216,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,263.00000	3,215,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,413.00000	3,365,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,213.00000	3,165,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,387.00000	9,435,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	47.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,387.00000	7,435,000	47.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	43.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,387.00000	5,435,000	43.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,387.00000	3,435,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,613.00000	2,565,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,187.00000	9,235,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	1,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,187.00000	3,236,000	33.17	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	8.65	Call		2,813.00000	2,765,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	30.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,113.00000	3,065,000	31.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	31.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,937.00000	8,985,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,063.00000	3,015,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,437.00000	9,485,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	47.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,437.00000	7,485,000	47.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,437.00000	3,485,000	34.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,563.00000	2,515,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,037.00000	10,085,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,037.00000	8,085,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,487.00000	9,535,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,487.00000	7,535,000	48.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,487.00000	5,535,000	43.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,487.00000	3,535,000	34.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,513.00000	2,465,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,737.00000	9,785,000	48.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,737.00000	7,785,000	48.44	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.59060	11.63760		18.85	4,728,964.80	408	3,042.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		172.00000	179,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,334.00000	1,388,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		193.00000	200,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,255.00000	1,309,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		182.00000	189,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,294.00000	1,348,000	22.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.76230	11.80950		18.75	5,881,150.00	500	635.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		561.00000	607,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		652.00000	745,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		625.00000	717,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		584.00000	629,000	19.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08790	0.08950		24.43	22,941.90	261	180.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		956.00000	804,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		6.00000	14,000	24.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		173.00000	172,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		223.00000	382,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,950.00000	1,792,000	37.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	2,000	37.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08930	0.09100		26.65	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		895.00000	851,000	24.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		85.00000	211,000	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.92430	9.89630		18.97	15,859,031.40	1,598	22,588.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	1,000	29.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,204.00000	2,177,000	29.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	1,000	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,004.00000	1,977,000	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	1,000	28.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,104.00000	2,077,000	28.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,404.00000	9,376,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	51.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,404.00000	7,376,000	51.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	46.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,404.00000	5,376,000	46.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,404.00000	3,376,000	35.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		2.00000	6,000	25.38	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,406.00000	1,382,000	25.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		39.00000	77,000	20.80	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		443.00000	453,000	20.80	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		610.00000	649,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		14.00000	25,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,596.00000	1,625,000	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	26.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,596.00000	2,624,000	30.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,704.00000	9,676,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	52.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,704.00000	7,676,000	52.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,704.00000	5,676,000	47.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,704.00000	3,676,000	37.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	3,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,705.00000	1,679,000	26.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		14.00000	36,000	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		718.00000	712,000	22.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		346.00000	399,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		50.00000	75,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,297.00000	1,326,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	2,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,296.00000	2,324,000	30.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,804.00000	9,776,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	52.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,804.00000	7,776,000	52.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,804.00000	5,776,000	48.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,804.00000	3,776,000	38.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,805.00000	1,778,000	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		10.00000	27,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		814.00000	803,000	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		269.00000	327,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		73.00000	103,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,197.00000	1,227,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	3,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,196.00000	2,224,000	29.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,454.00000	9,426,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	51.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,454.00000	7,426,000	51.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	46.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,454.00000	5,426,000	46.36	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	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,454.00000	3,426,000	36.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	5,000	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,455.00000	1,431,000	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		33.00000	68,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		487.00000	494,000	21.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		563.00000	605,000	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		17.00000	31,000	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,546.00000	1,575,000	25.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	25.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,546.00000	2,574,000	30.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	30.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,504.00000	9,476,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	51.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,504.00000	7,476,000	51.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,504.00000	5,476,000	46.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,504.00000	3,476,000	36.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	5,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,505.00000	1,481,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		28.00000	60,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		532.00000	536,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		518.00000	561,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	37,000	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,496.00000	1,525,000	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,496.00000	2,524,000	30.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	30.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,654.00000	9,626,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	52.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,654.00000	7,626,000	52.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,654.00000	5,626,000	47.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	37.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,654.00000	3,626,000	37.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	3,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,655.00000	1,629,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		17.00000	41,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		671.00000	667,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		387.00000	438,000	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		41.00000	64,000	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,347.00000	1,376,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,346.00000	2,374,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,554.00000	9,526,000	52.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	51.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,554.00000	7,526,000	51.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,554.00000	5,526,000	46.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,554.00000	3,526,000	36.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	4,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,555.00000	1,530,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		23.00000	53,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		577.00000	579,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		473.00000	519,000	19.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		27.00000	45,000	19.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,446.00000	1,475,000	24.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	24.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,446.00000	2,474,000	30.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	30.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,604.00000	9,576,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	51.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,604.00000	7,576,000	51.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,604.00000	5,576,000	47.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,604.00000	3,576,000	36.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	4,000	26.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,605.00000	1,580,000	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		20.00000	46,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		624.00000	622,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		429.00000	478,000	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	54,000	19.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,396.00000	1,426,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	2,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,396.00000	2,424,000	30.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	30.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,954.00000	9,926,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	52.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,954.00000	7,926,000	52.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,954.00000	5,926,000	48.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	38.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,954.00000	3,926,000	38.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	2,000	27.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,954.00000	1,928,000	27.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		6.00000	19,000	23.32	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		960.00000	945,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		171.00000	232,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		125.00000	158,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,048.00000	1,078,000	21.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	4,000	21.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,046.00000	2,074,000	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,904.00000	9,876,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	52.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,904.00000	7,876,000	52.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,904.00000	5,876,000	48.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,904.00000	3,876,000	38.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	2,000	27.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,904.00000	1,878,000	27.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	21,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		911.00000	897,000	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		201.00000	262,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		105.00000	138,000	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,097.00000	1,127,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	3,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,096.00000	2,124,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,004.00000	9,976,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,004.00000	7,976,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,004.00000	5,976,000	49.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,004.00000	3,976,000	39.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		5.00000	16,000	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,009.00000	992,000	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		143.00000	205,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		147.00000	181,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		998.00000	1,028,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	4,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,996.00000	2,025,000	29.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	29.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,054.00000	10,026,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,054.00000	8,026,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,054.00000	6,026,000	49.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	39.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,054.00000	4,026,000	39.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	1,000	28.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,054.00000	2,027,000	28.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		5.00000	14,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,059.00000	1,040,000	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		122.00000	183,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		176.00000	209,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		949.00000	980,000	20.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	6,000	20.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,946.00000	1,975,000	28.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	28.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,854.00000	9,826,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	52.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,854.00000	7,826,000	52.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,854.00000	5,826,000	48.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,854.00000	3,826,000	38.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	27.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,855.00000	1,828,000	27.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		9.00000	24,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		863.00000	850,000	22.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		234.00000	294,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		88.00000	120,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,147.00000	1,177,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	3,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,146.00000	2,174,000	29.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	29.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,104.00000	10,076,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	52.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,104.00000	8,076,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,104.00000	6,076,000	49.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,104.00000	4,076,000	39.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		4.00000	13,000	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,108.00000	1,089,000	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		105.00000	162,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		209.00000	238,000	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		899.00000	931,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	7,000	20.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,896.00000	1,925,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,254.00000	10,226,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,254.00000	8,226,000	52.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,254.00000	6,226,000	49.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,254.00000	4,226,000	40.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	1,000	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,254.00000	2,227,000	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	9,000	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,257.00000	1,235,000	24.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		64.00000	113,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		318.00000	339,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		753.00000	788,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		7.00000	14,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,746.00000	1,775,000	27.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	27.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.08450	10.05440		17.46	58,570,776.00	5,808	10,333.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		68.00000	95,000	23.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,679.00000	1,675,000	23.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		281.00000	350,000	17.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		427.00000	466,000	17.83	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		646.00000	676,000	18.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		200.00000	260,000	18.97	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		303.00000	349,000	17.31	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		357.00000	433,000	17.31	0.00	0	2,000.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.24200	10.21090		17.34	61,452.00	6	2,129.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,989.00000	9,958,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	3,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,990.00000	7,961,000	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		10.00000	24,000	30.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,999.00000	5,982,000	30.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		42.00000	61,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,031.00000	4,019,000	27.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		121.00000	158,000	23.08	0.00	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		2,110.00000	2,116,000	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		215.00000	277,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,204.00000	1,235,000	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		460.00000	550,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		449.00000	508,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,080.00000	1,154,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		69.00000	112,000	15.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,024.00000	2,060,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	18,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		130.00000	171,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,969.00000	1,979,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,039.00000	10,008,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	2,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,040.00000	8,010,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		10.00000	24,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,049.00000	6,032,000	30.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		40.00000	60,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,079.00000	4,068,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		117.00000	154,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,156.00000	2,162,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		208.00000	268,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,247.00000	1,276,000	20.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		442.00000	528,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		481.00000	536,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,040.00000	1,113,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		79.00000	121,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,975.00000	2,011,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	19,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,739.00000	10,708,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,740.00000	8,709,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		5.00000	12,000	29.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,744.00000	6,720,000	29.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		24.00000	42,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,763.00000	4,750,000	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		77.00000	106,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,816.00000	2,814,000	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		137.00000	180,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,876.00000	1,888,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		256.00000	325,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		995.00000	1,033,000	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		578.00000	668,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		317.00000	376,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,307.00000	1,365,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		46.00000	73,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,639.00000	10,608,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	27.86	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,640.00000	8,609,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		5.00000	13,000	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,644.00000	6,621,000	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		26.00000	44,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,665.00000	4,652,000	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		81.00000	111,000	24.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,720.00000	2,719,000	24.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		145.00000	190,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,784.00000	1,798,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		276.00000	347,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		915.00000	955,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		632.00000	721,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		271.00000	329,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,400.00000	1,454,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		39.00000	62,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	1,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,789.00000	9,759,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	3,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,791.00000	7,761,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		12.00000	26,000	30.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,801.00000	5,784,000	30.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		45.00000	66,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,834.00000	3,824,000	27.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		134.00000	175,000	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,923.00000	1,933,000	22.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		247.00000	315,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,036.00000	1,073,000	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		552.00000	643,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		341.00000	401,000	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,261.00000	1,322,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		50.00000	80,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,221.00000	2,257,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		10.00000	15,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	1,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,889.00000	9,859,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	3,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,890.00000	7,861,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		11.00000	25,000	30.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,900.00000	5,883,000	30.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		43.00000	63,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,932.00000	3,921,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		127.00000	166,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,016.00000	2,024,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		231.00000	295,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,120.00000	1,153,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		504.00000	594,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		393.00000	452,000	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,170.00000	1,237,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		59.00000	95,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,122.00000	2,158,000	17.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	16,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,189.00000	10,158,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	2,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,190.00000	8,160,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		8.00000	21,000	30.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,197.00000	6,179,000	30.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		36.00000	55,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,225.00000	4,213,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		106.00000	142,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,295.00000	2,300,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		189.00000	245,000	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,378.00000	1,403,000	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		391.00000	474,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		580.00000	632,000	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		924.00000	1,003,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		113.00000	161,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,829.00000	1,868,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	26,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,339.00000	10,308,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	2,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,340.00000	8,310,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		7.00000	18,000	30.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,346.00000	6,326,000	30.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		32.00000	51,000	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,371.00000	4,359,000	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		97.00000	131,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,436.00000	2,439,000	23.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		172.00000	224,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,511.00000	1,532,000	21.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		347.00000	427,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		686.00000	735,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		817.00000	901,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		156.00000	209,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,684.00000	1,727,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	35,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	1,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,639.00000	9,609,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	4,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,641.00000	7,612,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		13.00000	28,000	29.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,652.00000	5,636,000	29.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		48.00000	70,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,687.00000	3,678,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,369.00000	2,405,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	13,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	1,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,689.00000	9,659,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	4,000	28.31	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	17.90	Put		7,691.00000	7,662,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		13.00000	27,000	29.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,702.00000	5,685,000	29.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		47.00000	69,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,736.00000	3,727,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		141.00000	185,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,830.00000	1,843,000	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		266.00000	336,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		955.00000	994,000	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		604.00000	694,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		293.00000	352,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,353.00000	1,409,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		42.00000	67,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,320.00000	2,355,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		9.00000	13,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	1,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,739.00000	9,709,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	4,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,741.00000	7,712,000	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		12.00000	27,000	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,751.00000	5,735,000	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		46.00000	67,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,785.00000	3,775,000	27.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,270.00000	2,306,000	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	14,000	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	13/12/2010	Foreign Exchange Future	10.30	Put		513.00000	568,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		424.00000	510,000	17.49	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			343.50800	342.18300			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			316.33500	315.09400			705,427,050.00	223	1,679.00
ALBI	On	04/11/2010	Index Future			321.63100	320.36900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.52530	6.55930		15.00	261,012.00	40	11,233.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,041.00000	8,075,000	54.44	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.18	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,041.00000	6,075,000	49.18	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	43.46	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,041.00000	4,075,000	43.46	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	33.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,041.00000	2,075,000	33.11	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		71.00000	73,000	15.88	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		112.00000	148,000	15.88	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		960.00000	926,000	23.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	23.17	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		1,959.00000	1,925,000	20.80	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.80	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		2,959.00000	2,925,000	20.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		3,959.00000	3,925,000	20.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,991.00000	8,025,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	49.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,991.00000	6,025,000	49.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	43.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,991.00000	4,025,000	43.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	32.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,991.00000	2,025,000	32.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		91.00000	91,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		82.00000	116,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,009.00000	976,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	1,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,009.00000	1,975,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,009.00000	2,975,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,009.00000	3,975,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,941.00000	7,975,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	48.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,941.00000	5,975,000	48.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	43.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,941.00000	3,975,000	43.18	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	8.50	Call		0.00000	0,000	32.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,941.00000	1,975,000	32.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		122.00000	113,000	15.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		63.00000	88,000	15.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,059.00000	1,026,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	1,000	24.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,059.00000	2,025,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,059.00000	3,025,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,059.00000	4,025,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		43.00000	47,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		184.00000	222,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,291.00000	8,325,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	49.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,291.00000	6,325,000	49.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	44.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,291.00000	4,325,000	44.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	34.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,291.00000	2,325,000	34.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		19.00000	24,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		310.00000	349,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		711.00000	678,000	20.90	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	5.85	Put		2.00000	3,000	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,709.00000	1,675,000	21.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,709.00000	2,675,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,709.00000	3,675,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		8,191.00000	8,225,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	49.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		6,191.00000	6,225,000	49.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		4,191.00000	4,225,000	43.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	33.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		2,191.00000	2,225,000	33.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		33.00000	37,000	17.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		224.00000	262,000	17.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		810.00000	777,000	21.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	21.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		1,809.00000	1,775,000	21.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		2,809.00000	2,775,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,809.00000	3,775,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,341.00000	8,375,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	50.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,341.00000	6,375,000	50.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	44.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,341.00000	4,375,000	44.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	34.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,341.00000	2,375,000	34.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		15.00000	19,000	18.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		356.00000	394,000	18.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		661.00000	629,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	4,000	20.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,659.00000	1,625,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,659.00000	2,625,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,659.00000	3,625,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,241.00000	8,275,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	49.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,241.00000	6,275,000	49.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	44.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,241.00000	4,275,000	44.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	34.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,241.00000	2,275,000	34.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		25.00000	30,000	17.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		266.00000	305,000	17.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		760.00000	727,000	21.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	2,000	21.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,759.00000	1,725,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	21.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,759.00000	2,725,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,759.00000	3,725,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,091.00000	8,125,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	49.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,091.00000	6,125,000	49.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	43.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,091.00000	4,125,000	43.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	33.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,091.00000	2,125,000	33.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		55.00000	59,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		146.00000	184,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		910.00000	876,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,909.00000	1,875,000	20.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	20.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,909.00000	2,875,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,909.00000	3,875,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,591.00000	8,625,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	50.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,591.00000	6,625,000	50.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	45.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,591.00000	4,625,000	45.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	36.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,591.00000	2,625,000	36.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		5.00000	6,000	20.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		596.00000	631,000	20.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		417.00000	390,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		8.00000	15,000	18.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,409.00000	1,375,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,409.00000	2,375,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,409.00000	3,375,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,541.00000	8,575,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,541.00000	6,575,000	50.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	44.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,541.00000	4,575,000	44.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,541.00000	2,575,000	35.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		6.00000	8,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		547.00000	583,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		465.00000	436,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		6.00000	11,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,459.00000	1,425,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,459.00000	2,425,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,459.00000	3,425,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,441.00000	8,475,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,441.00000	6,475,000	50.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,441.00000	4,475,000	44.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,441.00000	2,475,000	35.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		9.00000	12,000	19.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		450.00000	487,000	19.39	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		562.00000	531,000	19.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	6,000	19.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,559.00000	1,525,000	22.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,559.00000	2,525,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,559.00000	3,525,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,391.00000	8,425,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	50.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,391.00000	6,425,000	50.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	44.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,391.00000	4,425,000	44.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	34.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,391.00000	2,425,000	34.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		12.00000	15,000	18.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		403.00000	440,000	18.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		612.00000	580,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		3.00000	5,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,609.00000	1,575,000	22.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	22.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,609.00000	2,575,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,609.00000	3,575,000	20.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,641.00000	8,675,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	50.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,641.00000	6,675,000	50.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	45.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,641.00000	4,675,000	45.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	36.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,641.00000	2,675,000	36.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		4.00000	5,000	21.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		645.00000	680,000	21.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		370.00000	344,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		11.00000	19,000	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,359.00000	1,325,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,359.00000	2,325,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,359.00000	3,325,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,491.00000	8,525,000	54.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	50.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,491.00000	6,525,000	50.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	44.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,491.00000	4,525,000	44.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	35.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,491.00000	2,525,000	35.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		7.00000	10,000	19.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		498.00000	535,000	19.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		514.00000	483,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	8,000	19.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,509.00000	1,475,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,509.00000	2,475,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,509.00000	3,475,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,691.00000	8,725,000	54.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,691.00000	6,725,000	50.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	45.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,691.00000	4,725,000	45.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	36.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,691.00000	2,725,000	36.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		3.00000	4,000	21.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		694.00000	729,000	21.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		324.00000	300,000	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		15.00000	25,000	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,309.00000	1,275,000	23.16	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	5.25	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,309.00000	2,275,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,309.00000	3,275,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.55300	6.58870		15.65	2,830,896.00	432	5,178.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		98.00000	121,000	17.12	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		409.00000	468,000	17.12	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.58530	6.61950		16.07	658,530.00	100	4,500.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		183.00000	213,000	17.21	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		464.00000	528,000	17.21	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		502.00000	565,000	17.40	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		171.00000	200,000	17.40	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.44470	7.50880		10.80	0.00	0	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		239.00000	183,000	12.37	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		30.00000	38,000	12.37	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		198.00000	145,000	11.85	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		39.00000	50,000	11.85	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		282.00000	224,000	12.89	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		23.00000	29,000	12.89	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.55610	7.62050		13.25	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		292.00000	254,000	13.35	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		172.00000	198,000	13.35	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			139.38700	139.06400			0.00	0	2.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	04/11/2010	Index Future			141.72000	141.39200			0.00	0	0.00
GOVI	On	05/08/2010	GOVI			317.69800	316.49200		6.57	3,176,980.00	1	324.00
GOVI	On	05/08/2010	GOVI	315.60	Call		42,649.00000	49,259,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		33,729.00000	28,279,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI			323.01600	321.79100			0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/11/2010	GOVI	329.00	Put		72,090.00000	59,840,000		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		72,190.00000	59,940,000		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		71,990.00000	59,740,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	05/08/2010	Index Future			379.48900	379.39400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.61500	6.61500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.59500	6.59500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.55500	6.55500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.54500	6.54500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.54500	6.54500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.54500	6.54500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.54500	6.54500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.74500	6.74500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.03500	7.03500			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.39500	7.39500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.70500	7.70500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.90500	7.90500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			308.50500	307.05600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			313.67000	312.19700			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.25500	8.31900		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,244.00000	2,481,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		273.00000	214,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,418.00000	1,609,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		585.00000	480,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,207.00000	3,475,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		112.00000	84,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,106.00000	945,000	4.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.25	Call		787.00000	922,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.35100	8.41900		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,529.00000	1,695,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,173.00000	1,040,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		1,653.00000	1,826,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,079.00000	952,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,412.00000	1,570,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,276.00000	1,134,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.42000	8.49300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		716.00000	802,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		3,225.00000	3,006,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		777.00000	870,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		3,072.00000	2,860,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		657.00000	739,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		3,381.00000	3,158,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.09800	9.17000		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,438.00000	2,813,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,715.00000	1,433,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		657.00000	810,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,573.00000	4,069,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		5,527.00000	6,084,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		439.00000	339,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,366.00000	7,973,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		192.00000	142,000	10.29	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future			9.16500	9.24000		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,183.00000	3,535,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,094.00000	2,772,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,415.00000	3,782,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,880.00000	2,574,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		2,960.00000	3,296,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,319.00000	2,981,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,887.00000	5,414,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,373.00000	1,573,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.21700	9.29400		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,701.00000	2,982,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		5,339.00000	4,938,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		2,887.00000	3,181,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		5,070.00000	4,682,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,524.00000	2,793,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,620.00000	5,207,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.22000	8.28400		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,630.00000	2,845,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		66.00000	48,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.31700	8.38600		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,287.00000	1,422,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		895.00000	792,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,386.00000	1,527,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		822.00000	725,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Call		1,192.00000	1,321,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		972.00000	862,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.38400	8.45800		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		603.00000	680,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		2,110.00000	1,945,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		657.00000	739,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,998.00000	1,839,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		552.00000	625,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2,225.00000	2,057,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.79500	8.85900		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,372.00000	2,620,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		410.00000	332,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.88900	8.95600		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,451.00000	2,665,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,016.00000	900,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,610.00000	2,831,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		934.00000	824,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,298.00000	2,504,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,105.00000	981,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.96300	9.03300		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		974.00000	1,079,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,561.00000	3,331,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,053.00000	1,164,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,393.00000	3,169,000	5.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Call		900.00000	1,000,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,734.00000	3,499,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.89200	8.95500		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,189.00000	2,441,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		558.00000	456,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		617.00000	731,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		2,057.00000	1,818,000	6.81	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.97700	9.04300		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,490.00000	2,707,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,371.00000	1,227,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,654.00000	2,879,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,267.00000	1,131,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,331.00000	2,540,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,481.00000	1,329,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			9.04300	9.11100		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		965.00000	1,070,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		4,283.00000	4,026,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,046.00000	1,157,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		4,087.00000	3,836,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		889.00000	988,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,486.00000	4,222,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.21800	8.28300		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,090.00000	2,265,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		44.00000	31,000	3.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future			8.33200	8.40300		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		961.00000	1,069,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		699.00000	615,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,038.00000	1,150,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		642.00000	562,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		887.00000	990,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		760.00000	671,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.41400	8.49200		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		424.00000	483,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,669.00000	1,532,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		462.00000	526,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,579.00000	1,447,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		387.00000	443,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,759.00000	1,619,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.91800	8.98100		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,280.00000	3,583,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		323.00000	258,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,212.00000	2,466,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		663.00000	550,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		4,516.00000	4,181,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		126.00000	158,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.99300	9.05900		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,537.00000	2,763,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,457.00000	1,306,000	7.95	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	9.30	Call		2,707.00000	2,941,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,347.00000	1,204,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,373.00000	2,590,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,574.00000	1,414,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			9.05100	9.11900		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,523.00000	1,667,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,612.00000	3,376,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,633.00000	1,784,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,436.00000	3,206,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,419.00000	1,556,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,796.00000	3,553,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.95100	9.02400		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,227.00000	3,582,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		409.00000	321,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.02400	9.10000		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,472.00000	2,738,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,588.00000	1,401,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,644.00000	2,920,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,467.00000	1,291,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,307.00000	2,562,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,716.00000	1,518,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.08000	9.15800		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,524.00000	1,693,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,948.00000	3,660,000	8.65	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	8.80	Call		1,635.00000	1,812,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,757.00000	3,477,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,420.00000	1,580,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		4,147.00000	3,850,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.04400	9.12600		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		672.00000	840,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,597.00000	3,143,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.09500	9.17900		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		1,937.00000	2,215,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,292.00000	2,939,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,102.00000	2,395,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,074.00000	2,737,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		1,781.00000	2,045,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,522.00000	3,155,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.13300	9.22000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,661.00000	2,953,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		4,319.00000	3,963,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		2,828.00000	3,132,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		4,103.00000	3,759,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,501.00000	2,782,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,544.00000	4,177,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			313.85500	312.66000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			319.11000	317.89400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>1,071,759,237.40</b>	<b>42,027</b>	<b>803,281.00</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	7.23000	7.28500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	8.18000	8.24000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	9.03500	9.11000		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	8.14000	8.19500		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.72000	8.78000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.82000	8.88000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	8.12000	8.17500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.84500	8.91000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.89000	8.95500		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	8.99500	9.08000		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>1,071,759,237.40</b>	<b>42,027</b>	<b>803,281.00</b>