



# Daily MTM Report

Daily summary for: 31/05/2010

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			7.70750	7.60730		19.53	83,950,090.00	10,892	234,581.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		5.00000	7,000	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		798.00000	700,000	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,543.00000	8,443,000	62.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	57.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,543.00000	6,443,000	57.47	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,457.00000	3,558,000	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,593.00000	8,493,000	62.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	57.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,593.00000	6,493,000	57.64	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,407.00000	3,508,000	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	62.67	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	16.30	Put		8,693.00000	8,593,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,993.00000	8,893,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,193.00000	9,093,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	59.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,193.00000	7,093,000	59.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,193.00000	3,093,000	43.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,143.00000	9,043,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	59.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,143.00000	7,043,000	59.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,143.00000	3,043,000	43.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,857.00000	1,958,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,857.00000	2,958,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,093.00000	8,993,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	59.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,093.00000	6,993,000	59.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,893.00000	8,793,000	62.67	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	16.55	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,943.00000	8,843,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,843.00000	8,743,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	58.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,843.00000	6,743,000	58.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		221.00000	292,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		64.00000	35,000	20.72	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,157.00000	1,258,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,157.00000	2,258,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,157.00000	3,258,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,743.00000	8,643,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	58.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,743.00000	6,643,000	58.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,257.00000	1,358,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,257.00000	2,358,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,257.00000	3,358,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	62.67	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	16.25	Put		8,643.00000	8,543,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		382.00000	468,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		25.00000	11,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,357.00000	1,458,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,357.00000	3,458,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	57.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,693.00000	6,593,000	57.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,193.00000	5,093,000	53.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		8.00000	11,000	24.74	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		701.00000	604,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		339.00000	422,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		32.00000	15,000	21.44	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,307.00000	1,408,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,307.00000	2,408,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,307.00000	3,408,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		4.00000	6,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		847.00000	749,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1.00000	2,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,144.00000	1,045,000	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	58.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,993.00000	6,893,000	58.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	58.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,943.00000	6,843,000	58.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,943.00000	3,843,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	58.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,893.00000	6,793,000	58.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,095.00000	995,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		908.00000	1,008,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,907.00000	2,008,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,907.00000	3,008,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		4.00000	5,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		897.00000	798,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		187.00000	253,000	20.49	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		80.00000	46,000	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,107.00000	2,208,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,107.00000	3,208,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	53.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,443.00000	5,343,000	53.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	50.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,443.00000	4,343,000	50.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,443.00000	3,343,000	45.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3.00000	4,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		946.00000	847,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		155.00000	215,000	20.25	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		98.00000	58,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,058.00000	1,158,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,057.00000	2,158,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,057.00000	3,158,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	54.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,493.00000	5,393,000	54.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	50.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,493.00000	4,393,000	50.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,493.00000	3,393,000	45.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	3,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		996.00000	896,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,008.00000	1,108,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	23.72	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	5.60	Call		2,007.00000	2,108,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,007.00000	3,108,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	54.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,543.00000	5,443,000	54.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	46.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,543.00000	3,443,000	46.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2.00000	3,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,045.00000	946,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		958.00000	1,058,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,957.00000	2,058,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,957.00000	3,058,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	54.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,693.00000	5,593,000	54.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	51.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,693.00000	4,593,000	51.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	47.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,693.00000	3,593,000	47.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1.00000	2,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,194.00000	1,095,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		59.00000	83,000	20.40	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		252.00000	176,000	20.40	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		809.00000	908,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		2.00000	1,000	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,807.00000	1,908,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,807.00000	2,908,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		49.00000	68,000	20.84	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		292.00000	211,000	20.84	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		760.00000	858,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		3.00000	1,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,757.00000	1,858,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	1,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,757.00000	2,858,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	55.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,793.00000	5,693,000	55.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,793.00000	3,693,000	47.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,294.00000	1,194,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		40.00000	56,000	21.27	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		333.00000	249,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		711.00000	808,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		4.00000	1,000	23.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,707.00000	1,808,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,707.00000	2,808,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	55.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,893.00000	5,793,000	55.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	48.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,893.00000	3,793,000	48.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	55.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,093.00000	5,993,000	55.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	52.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,093.00000	4,993,000	52.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	49.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,093.00000	3,993,000	49.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,093.00000	2,993,000	43.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	55.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,043.00000	5,943,000	55.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,043.00000	4,943,000	52.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,043.00000	3,943,000	49.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		472.00000	563,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		15.00000	6,000	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,457.00000	1,558,000	21.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	21.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,457.00000	2,558,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	55.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,993.00000	5,893,000	55.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	48.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,993.00000	3,893,000	48.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,993.00000	2,893,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	1,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,493.00000	1,394,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		18.00000	24,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		511.00000	417,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		518.00000	611,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		11.00000	4,000	22.39	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,507.00000	1,608,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,507.00000	2,608,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	55.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,843.00000	5,743,000	55.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	47.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,843.00000	3,743,000	47.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		33.00000	45,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		376.00000	288,000	21.70	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	6.95	Call		662.00000	759,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		5.00000	2,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,657.00000	1,758,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,657.00000	2,758,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	54.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,743.00000	5,643,000	54.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	51.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,743.00000	4,643,000	51.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,743.00000	3,643,000	47.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,344.00000	1,244,000	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,244.00000	1,144,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	53.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,393.00000	5,293,000	53.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,393.00000	4,293,000	50.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,394.00000	1,294,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		614.00000	709,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		7.00000	2,000	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,607.00000	1,708,000	20.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	54.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,593.00000	5,493,000	54.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	46.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,593.00000	3,493,000	46.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	32.56	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,593.00000	1,493,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		426.00000	515,000	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		19.00000	8,000	21.91	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,407.00000	1,508,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,407.00000	2,508,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	50.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,243.00000	4,143,000	50.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,643.00000	1,543,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,444.00000	1,344,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		298.00000	377,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		41.00000	20,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	62.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,893.00000	7,793,000	62.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	56.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,393.00000	6,293,000	56.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,893.00000	4,793,000	52.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	45.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,393.00000	3,293,000	45.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,108.00000	1,208,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,607.00000	2,708,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,107.00000	4,208,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,143.00000	8,043,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	57.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,643.00000	6,543,000	57.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	46.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,643.00000	3,543,000	46.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		10.00000	13,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		653.00000	556,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		859.00000	958,000	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		2.00000	1,000	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,357.00000	2,458,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,857.00000	3,958,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	33.42	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	9.30	Put		1,693.00000	1,593,000	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		126.00000	181,000	20.01	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		119.00000	74,000	20.01	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	51.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,643.00000	4,543,000	51.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	50.20	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,293.00000	4,193,000	50.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	1,000	32.12	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,543.00000	1,444,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,743.00000	1,643,000	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		105.00000	150,000	19.77	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		148.00000	93,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,593.00000	4,493,000	51.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,993.00000	1,893,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,893.00000	1,793,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		87.00000	121,000	19.53	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		180.00000	114,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,043.00000	1,943,000	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,943.00000	1,843,000	35.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,843.00000	1,743,000	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		72.00000	101,000	19.97	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		215.00000	144,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,943.00000	4,843,000	52.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		15.00000	20,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		558.00000	463,000	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	52.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,143.00000	5,043,000	52.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,043.00000	2,943,000	42.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,943.00000	2,843,000	42.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,843.00000	2,743,000	41.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		7.00000	9,000	25.18	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		750.00000	652,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,993.00000	4,893,000	52.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,893.00000	2,793,000	41.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,793.00000	2,693,000	41.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		12.00000	16,000	23.88	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		605.00000	509,000	23.88	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,843.00000	4,743,000	51.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,743.00000	2,643,000	41.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,643.00000	2,543,000	40.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	39.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,543.00000	2,443,000	39.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,443.00000	2,343,000	39.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,343.00000	2,243,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	37.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,243.00000	2,143,000	37.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	37.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,143.00000	2,043,000	37.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		22.00000	30,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		465.00000	373,000	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	51.00	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,543.00000	4,443,000	51.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	34.29	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,793.00000	1,693,000	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	51.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,793.00000	4,693,000	51.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,693.00000	2,593,000	40.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,593.00000	2,493,000	40.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,493.00000	2,393,000	39.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,293.00000	2,193,000	38.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,193.00000	2,093,000	37.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,093.00000	1,993,000	36.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		27.00000	37,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		420.00000	330,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,393.00000	2,293,000	38.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,093.00000	7,993,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,907.00000	4,008,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	56.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,143.00000	6,043,000	56.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	49.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,143.00000	4,043,000	49.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	62.67	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	15.80	Put		8,193.00000	8,093,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	56.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,193.00000	6,093,000	56.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	49.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,193.00000	4,093,000	49.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,807.00000	3,908,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,343.00000	8,243,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	56.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,343.00000	6,243,000	56.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	50.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,343.00000	4,243,000	50.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,657.00000	3,758,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,243.00000	8,143,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	56.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,243.00000	6,143,000	56.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,757.00000	3,858,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,893.00000	9,793,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,293.00000	8,193,000	62.67	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	13.90	Call		0.00000	0,000	56.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,293.00000	6,193,000	56.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,707.00000	3,808,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,393.00000	8,293,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,607.00000	3,708,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,443.00000	8,343,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	57.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,443.00000	6,343,000	57.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		566.00000	660,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		9.00000	3,000	22.63	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,557.00000	1,658,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,557.00000	2,658,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,557.00000	3,658,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	62.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,993.00000	7,893,000	62.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,007.00000	4,108,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	62.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,043.00000	7,943,000	62.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,957.00000	4,058,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,493.00000	8,393,000	62.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	57.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,493.00000	6,393,000	57.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,507.00000	3,608,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		258.00000	334,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		51.00000	27,000	20.96	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.82460	7.72340		19.07	17,840,088.00	2,280	51,668.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,127.00000	8,025,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,127.00000	6,025,000	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,128.00000	4,026,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		28.00000	36,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,155.00000	2,061,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		903.00000	994,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		30.00000	19,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,876.00000	1,977,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	2,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,874.00000	2,975,000	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,873.00000	3,975,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,077.00000	7,975,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,077.00000	5,975,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,078.00000	3,976,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		30.00000	39,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,107.00000	2,014,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		283.00000	331,000	19.07	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		360.00000	306,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		948.00000	1,040,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		25.00000	15,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,926.00000	2,026,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	1,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,924.00000	3,025,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,923.00000	4,025,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		265.00000	311,000	19.30	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		392.00000	336,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,177.00000	8,075,000	37.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,177.00000	6,075,000	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,178.00000	4,076,000	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		26.00000	33,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,203.00000	2,108,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		249.00000	292,000	19.52	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		426.00000	367,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		859.00000	949,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		36.00000	24,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,826.00000	1,927,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,824.00000	2,925,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,823.00000	3,925,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,227.00000	8,125,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,227.00000	6,125,000	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,228.00000	4,126,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		24.00000	31,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,251.00000	2,156,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		233.00000	274,000	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		460.00000	399,000	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		817.00000	905,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		44.00000	30,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,777.00000	1,877,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	2,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,774.00000	2,875,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,773.00000	3,875,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,327.00000	8,225,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,327.00000	6,225,000	33.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,328.00000	4,226,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		21.00000	27,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,348.00000	2,252,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		205.00000	242,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		532.00000	467,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		734.00000	818,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		61.00000	43,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,678.00000	1,778,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	3,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,674.00000	2,775,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.46	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	13/09/2010	Foreign Exchange Future	4.05	Call		3,673.00000	3,775,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,377.00000	8,275,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,377.00000	6,275,000	33.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,378.00000	4,276,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		19.00000	25,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,396.00000	2,300,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		192.00000	227,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		569.00000	502,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		695.00000	777,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		72.00000	52,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,628.00000	1,728,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	3,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,624.00000	2,725,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,623.00000	3,725,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,427.00000	8,325,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,427.00000	6,325,000	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	28.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,428.00000	4,326,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		18.00000	23,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,445.00000	2,348,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		181.00000	213,000	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		608.00000	538,000	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		656.00000	737,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		83.00000	62,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,578.00000	1,678,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	3,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,574.00000	2,675,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,573.00000	3,675,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,577.00000	8,475,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,577.00000	6,475,000	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,578.00000	4,476,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		14.00000	18,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,591.00000	2,493,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		549.00000	623,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		126.00000	98,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,430.00000	1,530,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	5,000	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,424.00000	2,525,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,423.00000	3,525,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,527.00000	8,425,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,527.00000	6,425,000	33.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,528.00000	4,426,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		15.00000	19,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,542.00000	2,444,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		159.00000	189,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		686.00000	614,000	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		583.00000	660,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		110.00000	85,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,480.00000	1,579,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	4,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,474.00000	2,575,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,473.00000	3,575,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,677.00000	8,575,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,677.00000	6,575,000	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,678.00000	4,576,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		12.00000	15,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,689.00000	2,590,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		133.00000	157,000	21.76	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		810.00000	732,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		484.00000	554,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		161.00000	129,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,332.00000	1,431,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	6,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,324.00000	2,425,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,323.00000	3,425,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		150.00000	178,000	21.31	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		727.00000	653,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,977.00000	7,875,000	36.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,977.00000	5,875,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	2,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,978.00000	3,877,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		35.00000	42,000	27.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,012.00000	1,917,000	27.57	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	7.70	Call		322.00000	379,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		299.00000	254,000	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,039.00000	1,137,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		16.00000	12,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,025.00000	2,126,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,024.00000	3,125,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,023.00000	4,125,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,027.00000	7,925,000	36.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,027.00000	5,925,000	32.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,028.00000	3,927,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		33.00000	40,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,060.00000	1,965,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		302.00000	354,000	18.95	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		329.00000	279,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		993.00000	1,089,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		20.00000	14,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,976.00000	2,076,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	1,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,974.00000	3,075,000	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,973.00000	4,075,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,277.00000	8,175,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,277.00000	6,175,000	32.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,278.00000	4,176,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		22.00000	29,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,299.00000	2,204,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		219.00000	257,000	19.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		496.00000	432,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		775.00000	861,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		52.00000	36,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,727.00000	1,827,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	2,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,724.00000	2,825,000	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,723.00000	3,825,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,477.00000	8,375,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,477.00000	6,375,000	33.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,478.00000	4,376,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		16.00000	21,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,493.00000	2,396,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		170.00000	201,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		647.00000	576,000	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		619.00000	698,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		96.00000	73,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,529.00000	1,629,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	4,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,524.00000	2,625,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,523.00000	3,625,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,627.00000	8,525,000	37.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,627.00000	6,525,000	33.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,628.00000	4,526,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		13.00000	17,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,640.00000	2,542,000	28.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		141.00000	167,000	21.53	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		768.00000	692,000	21.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		516.00000	588,000	17.92	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		143.00000	113,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,381.00000	1,480,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	5,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,374.00000	2,475,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,373.00000	3,475,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		50.00000	60,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,627.00000	1,535,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		58.00000	69,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,485.00000	1,394,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		938.00000	857,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		111.00000	132,000	22.43	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,070.00000	986,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		93.00000	111,000	23.10	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		61.00000	73,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,438.00000	1,348,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		68.00000	80,000	24.44	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,345.00000	1,255,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		105.00000	124,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		982.00000	899,000	22.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		248.00000	206,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		371.00000	431,000	18.56	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		346.00000	404,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		273.00000	229,000	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		895.00000	815,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		118.00000	140,000	22.21	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.93670	7.83480		19.10	5,317,589.00	670	8,973.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,116.00000	8,014,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		7.00000	8,000	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,122.00000	6,021,000	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		28.00000	32,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,143.00000	4,045,000	31.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		89.00000	102,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,204.00000	2,115,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		394.00000	441,000	19.28	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		509.00000	454,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		970.00000	1,053,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		85.00000	66,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,895.00000	1,994,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	7,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,887.00000	2,988,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,885.00000	3,987,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		236.00000	266,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		951.00000	879,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,166.00000	8,064,000	31.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		7.00000	7,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,172.00000	6,070,000	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		27.00000	30,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,192.00000	4,093,000	31.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		86.00000	98,000	26.45	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,251.00000	2,161,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		931.00000	1,013,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		96.00000	76,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,846.00000	1,945,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	8,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,837.00000	2,938,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,835.00000	3,937,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,216.00000	8,114,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		6.00000	7,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,221.00000	6,120,000	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		26.00000	29,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,241.00000	4,142,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		83.00000	95,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,298.00000	2,208,000	26.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		361.00000	404,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		576.00000	517,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		893.00000	973,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		108.00000	86,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,798.00000	1,896,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		13.00000	9,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,787.00000	2,889,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,785.00000	3,887,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,266.00000	8,164,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		6.00000	7,000	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,271.00000	6,170,000	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		25.00000	28,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,290.00000	4,191,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		81.00000	92,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,346.00000	2,255,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		345.00000	387,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		610.00000	550,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		857.00000	935,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		122.00000	98,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,749.00000	1,848,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		14.00000	11,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,737.00000	2,839,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,735.00000	3,837,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.25	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	13/12/2010	Foreign Exchange Future	8.00	Call		377.00000	422,000	19.45	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		542.00000	485,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,316.00000	8,214,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		6.00000	6,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,321.00000	6,219,000	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		24.00000	27,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,339.00000	4,240,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		78.00000	89,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,393.00000	2,302,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		331.00000	371,000	19.99	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		646.00000	584,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		821.00000	898,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		136.00000	111,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,701.00000	1,799,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	12,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,688.00000	2,789,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	23.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,685.00000	3,787,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,366.00000	8,264,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		5.00000	6,000	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,370.00000	6,269,000	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		23.00000	26,000	31.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,388.00000	4,289,000	31.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		75.00000	86,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,440.00000	2,349,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		317.00000	355,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		682.00000	618,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		786.00000	861,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		151.00000	124,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,653.00000	1,750,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		18.00000	13,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,638.00000	2,739,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,635.00000	3,737,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,416.00000	8,314,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		5.00000	6,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,420.00000	6,319,000	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		22.00000	25,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,437.00000	4,338,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		73.00000	83,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,488.00000	2,396,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		303.00000	340,000	20.34	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		718.00000	653,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		753.00000	826,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		168.00000	139,000	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,605.00000	1,702,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		20.00000	15,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,588.00000	2,689,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,585.00000	3,687,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,615.00000	8,514,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		4.00000	5,000	32.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,619.00000	6,518,000	32.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		20.00000	22,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,635.00000	4,535,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		64.00000	73,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,679.00000	2,586,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		256.00000	288,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		871.00000	801,000	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		629.00000	694,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		244.00000	207,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,415.00000	1,510,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		30.00000	23,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,389.00000	2,490,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,386.00000	3,487,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	1,000	31.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,565.00000	8,464,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		4.00000	5,000	32.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,569.00000	6,468,000	32.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		20.00000	23,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,585.00000	4,486,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		66.00000	75,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,631.00000	2,538,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		267.00000	300,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		832.00000	763,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		658.00000	726,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		223.00000	189,000	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,462.00000	1,558,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		27.00000	21,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,439.00000	2,540,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,436.00000	3,537,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		227.00000	255,000	21.59	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		992.00000	918,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,665.00000	8,564,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		4.00000	4,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,669.00000	6,567,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		19.00000	21,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,684.00000	4,584,000	31.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		62.00000	70,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,727.00000	2,633,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		246.00000	277,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		911.00000	840,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		601.00000	664,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		266.00000	227,000	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,368.00000	1,463,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		33.00000	26,000	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,340.00000	2,440,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	3,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,336.00000	3,437,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		291.00000	326,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		756.00000	689,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,016.00000	7,914,000	31.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		8.00000	9,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,023.00000	5,922,000	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		30.00000	34,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,045.00000	3,947,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		96.00000	108,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,111.00000	2,021,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		431.00000	482,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		446.00000	395,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,050.00000	1,139,000	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		65.00000	52,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,993.00000	2,093,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	6,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,987.00000	3,088,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,985.00000	4,087,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,066.00000	7,964,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		7.00000	8,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,072.00000	5,971,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		29.00000	33,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,094.00000	3,996,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		93.00000	105,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,158.00000	2,068,000	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		412.00000	460,000	19.10	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		477.00000	423,000	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,009.00000	1,094,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		74.00000	57,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,944.00000	2,044,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	7,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,937.00000	3,038,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,935.00000	4,037,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	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	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,466.00000	8,364,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,470.00000	6,368,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		22.00000	25,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,487.00000	4,388,000	31.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		71.00000	80,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,536.00000	2,443,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		720.00000	791,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		185.00000	154,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,557.00000	1,654,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		22.00000	17,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,538.00000	2,639,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	22.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,535.00000	3,637,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	1,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,515.00000	8,414,000	31.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	5,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,520.00000	6,418,000	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		21.00000	24,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,536.00000	4,437,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		68.00000	78,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,583.00000	2,491,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		279.00000	313,000	20.70	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	13/12/2010	Foreign Exchange Future	8.35	Put		794.00000	726,000	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		689.00000	758,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		204.00000	171,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,509.00000	1,606,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		24.00000	19,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,489.00000	2,590,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	22.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,486.00000	3,587,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,217.00000	7,115,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		13.00000	15,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,228.00000	5,128,000	32.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		45.00000	51,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,260.00000	3,164,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		161.00000	181,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,376.00000	1,294,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,785.00000	4,887,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,420.00000	1,338,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		155.00000	175,000	23.37	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		118.00000	134,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,783.00000	1,697,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		145.00000	163,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,510.00000	1,426,000	23.72	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	13/12/2010	Foreign Exchange Future	9.55	Call		115.00000	130,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,830.00000	1,743,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		452.00000	505,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		417.00000	368,000	18.86	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.04820	7.94470		19.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		511.00000	563,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		566.00000	515,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		489.00000	539,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		594.00000	541,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		534.00000	588,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		539.00000	490,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		930.00000	838,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		375.00000	386,000	20.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,672.00000	2,582,000	26.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		117.00000	130,000	26.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.16130	8.05620		19.25	4,243,876.00	520	1,420.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		922.00000	967,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		316.00000	256,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		890.00000	933,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		334.00000	272,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		953.00000	1,000,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		297.00000	239,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.19640	11.00550		17.64	2,071,334.00	185	31,518.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	52.27	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	22.05	Put		11,045.00000	10,854,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		9,045.00000	8,854,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,345.00000	11,154,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,345.00000	9,154,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,845.00000	10,654,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,845.00000	8,654,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,845.00000	6,654,000	48.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,845.00000	4,654,000	43.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,695.00000	10,504,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,695.00000	8,504,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,695.00000	6,504,000	48.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,695.00000	4,504,000	43.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,595.00000	10,404,000	52.27	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	19.60	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,595.00000	8,404,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,595.00000	2,404,000	33.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	3,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,597.00000	1,407,000	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		446.00000	611,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		41.00000	15,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,406.00000	1,597,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,395.00000	10,204,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,395.00000	8,204,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,445.00000	10,254,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,445.00000	8,254,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	4,000	25.94	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,447.00000	1,258,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		42.00000	73,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		487.00000	327,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		579.00000	754,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		24.00000	8,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,556.00000	1,746,000	26.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,895.00000	10,704,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	48.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,895.00000	6,704,000	48.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,895.00000	4,704,000	43.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		11,095.00000	10,904,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		9,095.00000	8,904,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	49.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		7,095.00000	6,904,000	49.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,245.00000	11,054,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,245.00000	9,054,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		4.00000	7,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,249.00000	1,061,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		77.00000	132,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		322.00000	186,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		766.00000	949,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		11.00000	3,000	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,295.00000	11,104,000	52.27	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	20.30	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,295.00000	9,104,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		66.00000	114,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		361.00000	218,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		719.00000	900,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		14.00000	4,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,195.00000	11,004,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,195.00000	9,004,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,195.00000	3,004,000	36.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	1,000	30.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,195.00000	2,005,000	30.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		5.00000	8,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,200.00000	1,012,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		89.00000	152,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		284.00000	156,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		814.00000	998,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		9.00000	2,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,145.00000	10,954,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,145.00000	6,954,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,145.00000	4,954,000	44.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,995.00000	10,804,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,995.00000	8,804,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,945.00000	10,754,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,945.00000	8,754,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,945.00000	6,754,000	48.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	43.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,945.00000	4,754,000	43.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,795.00000	10,604,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,795.00000	8,604,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	48.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,795.00000	6,604,000	48.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,795.00000	4,604,000	43.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		14.00000	25,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		809.00000	629,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		287.00000	433,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		82.00000	37,000	19.08	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	14/06/2010	Foreign Exchange Future	9.80	Call		1,207.00000	1,397,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	1,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,745.00000	10,554,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,745.00000	8,554,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,645.00000	10,454,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,645.00000	8,454,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,645.00000	2,454,000	33.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		23.00000	40,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		668.00000	494,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		404.00000	565,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		49.00000	19,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,545.00000	10,354,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,545.00000	8,354,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	49.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		7,045.00000	6,854,000	49.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		6,045.00000	5,854,000	46.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		5,045.00000	4,854,000	43.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		4,045.00000	3,854,000	40.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,545.00000	2,354,000	32.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	3,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,547.00000	1,357,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		31.00000	54,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		576.00000	408,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		490.00000	658,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		35.00000	12,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,456.00000	1,647,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,245.00000	3,054,000	36.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	50.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,595.00000	7,404,000	50.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,595.00000	5,404,000	45.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	42.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,595.00000	4,404,000	42.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		6.00000	10,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,101.00000	914,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		119.00000	210,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		214.00000	114,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	50.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,495.00000	7,304,000	50.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,996.00000	1,805,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		8.00000	14,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,003.00000	818,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		159.00000	276,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		154.00000	80,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,009.00000	1,197,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		4.00000	1,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	49.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,195.00000	7,004,000	49.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	46.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,195.00000	6,004,000	46.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,195.00000	5,004,000	44.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,195.00000	4,004,000	41.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,695.00000	2,504,000	33.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	2,000	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,696.00000	1,506,000	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		19.00000	34,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		714.00000	538,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		364.00000	520,000	19.44	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	10.70	Put		59.00000	24,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,307.00000	1,497,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	1,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		12.00000	22,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		857.00000	676,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		252.00000	391,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		97.00000	45,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,158.00000	1,347,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	1,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,645.00000	6,454,000	48.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,645.00000	5,454,000	45.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,146.00000	1,955,000	30.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		5.00000	9,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,150.00000	963,000	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		863.00000	1,048,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		8.00000	2,000	21.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	50.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,545.00000	7,354,000	50.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,545.00000	5,354,000	45.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,545.00000	4,354,000	42.64	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	14.05	Call		0.00000	0,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		3,045.00000	2,854,000	35.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		2,046.00000	1,855,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		7.00000	12,000	23.28	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		1,052.00000	866,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		138.00000	242,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		183.00000	96,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		960.00000	1,147,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		5.00000	1,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	50.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,445.00000	7,254,000	50.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,445.00000	6,254,000	47.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,445.00000	5,254,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,445.00000	4,254,000	42.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,946.00000	1,755,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		9.00000	16,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		954.00000	770,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		187.00000	313,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		132.00000	67,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,059.00000	1,247,000	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		4.00000	1,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,896.00000	1,705,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		11.00000	19,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		906.00000	723,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,108.00000	1,297,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	1,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	49.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,245.00000	7,054,000	49.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,245.00000	6,054,000	46.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,245.00000	5,054,000	44.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,245.00000	4,054,000	41.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	2,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,746.00000	1,556,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		17.00000	29,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		762.00000	583,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		325.00000	476,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		70.00000	30,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,257.00000	1,447,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	1,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,745.00000	2,554,000	33.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	49.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,995.00000	6,804,000	49.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,995.00000	5,804,000	46.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,995.00000	4,804,000	43.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,995.00000	3,804,000	40.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,445.00000	2,254,000	32.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,745.00000	6,554,000	48.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,745.00000	5,554,000	45.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,745.00000	4,554,000	43.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,745.00000	3,554,000	39.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	1,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,245.00000	2,055,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	47.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,545.00000	6,354,000	47.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		57.00000	99,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		402.00000	253,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		671.00000	851,000	20.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		16.00000	5,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,656.00000	1,846,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,395.00000	6,204,000	47.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,395.00000	5,204,000	44.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.43	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,395.00000	3,204,000	37.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		48.00000	85,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		443.00000	289,000	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		625.00000	802,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		20.00000	6,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,495.00000	5,304,000	45.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,495.00000	4,304,000	42.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,495.00000	3,304,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,495.00000	2,304,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	4,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,497.00000	1,308,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	63,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		531.00000	367,000	19.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		534.00000	706,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		29.00000	10,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,506.00000	1,697,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,895.00000	8,704,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	50.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,395.00000	7,204,000	50.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,895.00000	5,704,000	46.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,395.00000	4,204,000	42.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,895.00000	2,704,000	34.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	5,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,398.00000	1,209,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		219.00000	351,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		114.00000	55,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,606.00000	1,796,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,106.00000	3,296,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,995.00000	2,804,000	35.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	52.27	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	20.15	Put		9,145.00000	8,954,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	50.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,645.00000	7,454,000	50.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,145.00000	5,954,000	46.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	42.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,645.00000	4,454,000	42.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,145.00000	2,954,000	36.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	2,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,646.00000	1,456,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		103.00000	180,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		248.00000	134,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,357.00000	1,547,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	1,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,856.00000	3,046,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,595.00000	9,404,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	51.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		8,095.00000	7,904,000	51.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,595.00000	6,404,000	47.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		5,095.00000	4,904,000	44.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,595.00000	3,404,000	38.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		2,096.00000	1,905,000	30.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		26.00000	46,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		621.00000	450,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		911.00000	1,098,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		6.00000	2,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,406.00000	2,596,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	49.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,295.00000	7,104,000	49.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,295.00000	6,104,000	47.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	44.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,295.00000	5,104,000	44.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,295.00000	4,104,000	42.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,295.00000	3,104,000	36.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,795.00000	2,604,000	34.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	1,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,295.00000	2,105,000	31.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	2,000	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,796.00000	1,606,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		4.00000	6,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,299.00000	1,110,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		3,095.00000	2,904,000	35.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	49.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,345.00000	7,154,000	49.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,345.00000	6,154,000	47.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	44.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,345.00000	5,154,000	44.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,345.00000	4,154,000	42.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,845.00000	2,654,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	1,000	31.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,345.00000	2,155,000	31.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	2,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,846.00000	1,656,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	5,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,348.00000	1,159,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,945.00000	2,754,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.64	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,495.00000	6,304,000	47.64	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	13.40	Call		0.00000	0,000	32.01	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,395.00000	2,204,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,345.00000	3,154,000	37.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,795.00000	9,604,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	51.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,795.00000	7,604,000	51.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	45.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,795.00000	5,604,000	45.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,795.00000	3,604,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,206.00000	2,396,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,695.00000	9,504,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	50.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,695.00000	7,504,000	50.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	45.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,695.00000	5,504,000	45.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,695.00000	3,504,000	39.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,306.00000	2,496,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	52.27	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	20.75	Put		9,745.00000	9,554,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	51.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,745.00000	7,554,000	51.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,256.00000	2,446,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,995.00000	9,804,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	51.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,995.00000	7,804,000	51.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,006.00000	2,196,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		10,095.00000	9,904,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		6,095.00000	5,904,000	46.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		4,095.00000	3,904,000	41.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1,906.00000	2,096,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		10,045.00000	9,854,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	51.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		8,045.00000	7,854,000	51.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1,956.00000	2,146,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	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	21.15	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,145.00000	9,954,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	52.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,145.00000	7,954,000	52.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,145.00000	3,954,000	41.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,856.00000	2,046,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,295.00000	10,104,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,295.00000	8,104,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,706.00000	1,896,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,345.00000	10,154,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,345.00000	8,154,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,245.00000	10,054,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,245.00000	8,054,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,756.00000	1,946,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	52.27	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	20.55	Put		9,545.00000	9,354,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,545.00000	3,354,000	38.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,456.00000	2,646,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,806.00000	1,996,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,806.00000	2,996,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		2,956.00000	3,146,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,756.00000	2,946,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,845.00000	9,654,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	51.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,845.00000	7,654,000	51.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	45.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,845.00000	5,654,000	45.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,845.00000	3,654,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,156.00000	2,346,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,645.00000	9,454,000	52.27	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	14.65	Call		0.00000	0,000	38.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,645.00000	3,454,000	38.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,356.00000	2,546,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,656.00000	2,846,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,395.00000	9,204,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,606.00000	2,796,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,895.00000	9,704,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	51.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,895.00000	7,704,000	51.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,895.00000	3,704,000	40.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,106.00000	2,296,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,495.00000	10,304,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,495.00000	8,304,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,945.00000	9,754,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	51.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,945.00000	7,754,000	51.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,945.00000	5,754,000	46.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,945.00000	3,754,000	40.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,056.00000	2,246,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,195.00000	10,004,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	52.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,195.00000	8,004,000	52.27	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.36940	11.17620		17.98	568,470.00	50	2,964.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		92.00000	117,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,716.00000	1,548,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		104.00000	133,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,628.00000	1,464,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		98.00000	125,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,672.00000	1,506,000	22.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.53700	11.34160		18.12	184,592.00	16	663.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		408.00000	485,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		966.00000	848,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		934.00000	817,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		426.00000	504,000	19.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08450	0.08380		20.94	0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		410.00000	464,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		30.00000	14,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		38.00000	33,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		658.00000	583,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,382.00000	1,451,000	37.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		2.00000	1,000	37.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08600	0.08520		25.68	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		544.00000	589,000	23.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		314.00000	279,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.46660	9.38450		17.88	2,224,651.00	235	22,332.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,716.00000	2,633,000	36.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,516.00000	2,433,000	35.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	35.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,616.00000	2,533,000	35.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,916.00000	9,833,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	55.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,916.00000	7,833,000	55.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	49.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,916.00000	5,833,000	49.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,916.00000	3,833,000	43.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.62	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,916.00000	1,833,000	31.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		6.00000	7,000	24.19	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		922.00000	840,000	24.19	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		188.00000	236,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		104.00000	69,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,086.00000	1,167,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	0,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,085.00000	2,167,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,216.00000	10,133,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,216.00000	8,133,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	50.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,216.00000	6,133,000	50.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,216.00000	4,133,000	44.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,216.00000	2,133,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	3,000	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,218.00000	1,136,000	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		66.00000	85,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		282.00000	218,000	18.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		789.00000	868,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	1,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,785.00000	1,867,000	27.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	27.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,316.00000	10,233,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,316.00000	8,233,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,316.00000	6,233,000	51.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,316.00000	4,233,000	45.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	34.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,316.00000	2,233,000	34.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	2,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,318.00000	1,235,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		47.00000	59,000	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		363.00000	292,000	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		692.00000	770,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	3,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,685.00000	1,767,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,966.00000	9,883,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	56.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,966.00000	7,883,000	56.00	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	15.35	Call		0.00000	0,000	50.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,966.00000	5,883,000	50.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,966.00000	3,883,000	43.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,966.00000	1,883,000	31.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		5.00000	6,000	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		971.00000	889,000	24.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		158.00000	201,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		124.00000	84,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,036.00000	1,117,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	0,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,035.00000	2,117,000	28.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	28.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,016.00000	9,933,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	56.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,016.00000	7,933,000	56.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	50.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,016.00000	5,933,000	50.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,016.00000	3,933,000	44.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,016.00000	1,933,000	32.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		4.00000	5,000	24.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,020.00000	938,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		131.00000	169,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		147.00000	102,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		986.00000	1,067,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	0,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,985.00000	2,067,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	28.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,166.00000	10,083,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,166.00000	8,083,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	50.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,166.00000	6,083,000	50.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,166.00000	4,083,000	44.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,166.00000	2,083,000	33.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	3,000	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,169.00000	1,086,000	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		79.00000	101,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		245.00000	184,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		838.00000	918,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	1,000	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,835.00000	1,917,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	28.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,066.00000	9,983,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,066.00000	7,983,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	50.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,066.00000	5,983,000	50.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,066.00000	3,983,000	44.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	32.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,066.00000	1,983,000	32.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		3.00000	4,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,069.00000	987,000	25.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		111.00000	141,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		177.00000	124,000	17.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		937.00000	1,017,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	0,000	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,935.00000	2,017,000	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,116.00000	10,033,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,116.00000	8,033,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	50.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,116.00000	6,033,000	50.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.48	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	13.50	Put		4,116.00000	4,033,000	44.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	33.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,116.00000	2,033,000	33.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	4,000	25.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,119.00000	1,037,000	25.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		94.00000	119,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		210.00000	152,000	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		887.00000	968,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	1,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,885.00000	1,967,000	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,466.00000	10,383,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,466.00000	8,383,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,466.00000	6,383,000	51.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,466.00000	4,383,000	45.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,466.00000	2,383,000	35.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.28	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,467.00000	1,384,000	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		27.00000	35,000	20.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		493.00000	418,000	20.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		551.00000	624,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	7,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,535.00000	1,617,000	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,416.00000	10,333,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,416.00000	8,333,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,416.00000	6,333,000	51.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,416.00000	4,333,000	45.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,416.00000	2,333,000	34.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,417.00000	1,334,000	27.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		33.00000	41,000	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		449.00000	374,000	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		597.00000	672,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		13.00000	5,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,585.00000	1,667,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,516.00000	10,433,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	56.30	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	17.90	Put		8,516.00000	8,433,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,516.00000	6,433,000	51.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,516.00000	4,433,000	45.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,517.00000	1,434,000	28.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		23.00000	29,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		539.00000	462,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		505.00000	577,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		21.00000	10,000	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,485.00000	1,567,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,566.00000	10,483,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,566.00000	8,483,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,566.00000	6,483,000	51.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,566.00000	4,483,000	45.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	35.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,566.00000	2,483,000	35.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	29.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,567.00000	1,484,000	29.02	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	9.95	Call		19.00000	24,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		585.00000	507,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		460.00000	530,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		26.00000	13,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,435.00000	1,517,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	25.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,366.00000	10,283,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,366.00000	8,283,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,366.00000	6,283,000	51.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,366.00000	4,283,000	45.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,366.00000	2,283,000	34.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	2,000	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,367.00000	1,285,000	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		39.00000	50,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		405.00000	333,000	20.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		645.00000	721,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		11.00000	4,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,635.00000	1,717,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	56.30	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	20.00	Put		10,616.00000	10,533,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,616.00000	8,533,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,616.00000	6,533,000	51.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,616.00000	4,533,000	45.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,617.00000	1,534,000	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		16.00000	20,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		632.00000	553,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		416.00000	484,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		32.00000	17,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,385.00000	1,467,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	25.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,766.00000	10,683,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,766.00000	8,683,000	56.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,766.00000	6,683,000	52.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,766.00000	4,683,000	46.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	36.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,766.00000	2,683,000	36.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	1,000	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,766.00000	1,684,000	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		9.00000	12,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		775.00000	695,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		293.00000	352,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		59.00000	35,000	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,235.00000	1,317,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	24.58	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.62080	9.53740		16.97	5,993,758.40	623	11,368.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		39.00000	47,000	24.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,167.00000	2,091,000	24.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		162.00000	184,000	19.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		825.00000	763,000	19.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,081.00000	1,014,000	20.55	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		118.00000	135,000	20.55	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		666.00000	608,000	18.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		203.00000	229,000	18.56	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		518.00000	465,000	17.77	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		255.00000	286,000	17.77	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		470.00000	520,000	16.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		233.00000	199,000	16.57	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.76740	9.68320		17.06	78,139.20	8	2,138.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,517.00000	10,433,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,518.00000	8,434,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		6.00000	8,000	29.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,523.00000	6,441,000	29.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	33,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,544.00000	4,466,000	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		85.00000	97,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,602.00000	2,530,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		157.00000	175,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,674.00000	1,608,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		319.00000	349,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		836.00000	782,000	18.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		733.00000	787,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		250.00000	220,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,525.00000	1,600,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		42.00000	33,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		93.00000	106,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,460.00000	2,389,000	23.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,567.00000	10,483,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,568.00000	8,484,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		6.00000	8,000	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,573.00000	6,491,000	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		26.00000	32,000	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,593.00000	4,515,000	28.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		82.00000	94,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,649.00000	2,577,000	24.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		152.00000	170,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,719.00000	1,653,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		307.00000	336,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		874.00000	819,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		703.00000	756,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		270.00000	239,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,479.00000	1,554,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		46.00000	37,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,267.00000	11,183,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,267.00000	9,184,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	4,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,270.00000	7,187,000	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		16.00000	21,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,283.00000	5,204,000	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		56.00000	64,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,323.00000	3,247,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		99.00000	113,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,366.00000	2,296,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		185.00000	205,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,452.00000	1,388,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		388.00000	423,000	17.67	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	13/12/2010	Foreign Exchange Future	9.95	Put		655.00000	606,000	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		896.00000	957,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		163.00000	140,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,167.00000	11,083,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,168.00000	9,084,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	4,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,170.00000	7,087,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		18.00000	22,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,185.00000	5,105,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		59.00000	68,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,226.00000	3,151,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		106.00000	120,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,273.00000	2,203,000	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		198.00000	219,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,365.00000	1,302,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		420.00000	457,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		587.00000	540,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		968.00000	1,031,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		135.00000	114,000	15.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,317.00000	10,233,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,318.00000	8,234,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		8.00000	10,000	29.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,325.00000	6,243,000	29.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		31.00000	38,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,348.00000	4,271,000	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		96.00000	109,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,413.00000	2,342,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		179.00000	198,000	20.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,496.00000	1,431,000	20.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		373.00000	407,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		690.00000	640,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		861.00000	921,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		178.00000	154,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,712.00000	1,789,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	22,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,417.00000	10,333,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,418.00000	8,334,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		7.00000	9,000	29.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,424.00000	6,342,000	29.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	35,000	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,446.00000	4,368,000	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		90.00000	103,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,507.00000	2,436,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		167.00000	186,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,584.00000	1,519,000	21.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		345.00000	377,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		762.00000	710,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		795.00000	852,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		212.00000	185,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,618.00000	1,694,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		35.00000	27,000	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,717.00000	10,633,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,718.00000	8,634,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		5.00000	7,000	29.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,722.00000	6,640,000	29.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		24.00000	29,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,741.00000	4,662,000	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		75.00000	86,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,792.00000	2,719,000	24.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		139.00000	155,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,856.00000	1,788,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		274.00000	301,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		991.00000	934,000	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		619.00000	668,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		336.00000	301,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,343.00000	1,416,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		60.00000	49,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,867.00000	10,783,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,868.00000	8,784,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		5.00000	6,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,872.00000	6,789,000	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		21.00000	26,000	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,888.00000	4,809,000	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		69.00000	79,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,936.00000	2,862,000	24.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		127.00000	142,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,994.00000	1,925,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		245.00000	270,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,112.00000	1,053,000	19.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		543.00000	589,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		410.00000	372,000	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,210.00000	1,282,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		77.00000	65,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,167.00000	10,083,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	2,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,168.00000	8,085,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		9.00000	12,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,176.00000	6,095,000	29.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		35.00000	41,000	27.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,202.00000	4,124,000	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,854.00000	1,933,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		21.00000	16,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,217.00000	10,133,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	2,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,218.00000	8,135,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		8.00000	11,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,225.00000	6,144,000	29.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		34.00000	40,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,251.00000	4,173,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		102.00000	116,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,319.00000	2,249,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		191.00000	212,000	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,408.00000	1,345,000	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		404.00000	440,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		621.00000	573,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		931.00000	993,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		148.00000	126,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,807.00000	1,885,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		24.00000	18,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,267.00000	10,183,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,268.00000	8,184,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		8.00000	11,000	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,275.00000	6,194,000	29.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		33.00000	39,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,300.00000	4,222,000	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,759.00000	1,837,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		26.00000	20,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		912.00000	857,000	18.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		295.00000	324,000	18.75	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			346.34500	347.50800			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			318.90700	319.91500			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.24700	325.27100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.48630	6.43600		16.26	0.00	0	7,700.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,164.00000	8,114,000	63.57	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	57.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,164.00000	6,114,000	57.83	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	49.29	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,164.00000	4,114,000	49.29	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	40.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,164.00000	2,114,000	40.69	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		39.00000	46,000	18.05	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		203.00000	160,000	18.05	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		837.00000	887,000	26.64	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		1.00000	1,000	26.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		1,836.00000	1,886,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		2,836.00000	2,886,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		3,836.00000	3,886,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		8,114.00000	8,064,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	57.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		6,114.00000	6,064,000	57.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	49.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		4,114.00000	4,064,000	49.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		2,114.00000	2,064,000	40.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		51.00000	61,000	17.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		165.00000	125,000	17.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		886.00000	936,000	27.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	27.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		1,886.00000	1,936,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		2,886.00000	2,936,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		3,886.00000	3,936,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	23.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,064.00000	8,014,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	57.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,064.00000	6,014,000	57.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	48.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,064.00000	4,014,000	48.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	40.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,064.00000	2,014,000	40.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		65.00000	79,000	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		129.00000	93,000	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		936.00000	986,000	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		1,936.00000	1,986,000	24.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		2,936.00000	2,986,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		3,936.00000	3,986,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		23.00000	27,000	19.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		287.00000	241,000	19.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,414.00000	8,364,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	58.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,414.00000	6,364,000	58.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	50.38	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,414.00000	4,364,000	50.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	41.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,414.00000	2,364,000	41.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		11.00000	12,000	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		425.00000	376,000	21.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		589.00000	638,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	2,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,586.00000	1,636,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,586.00000	2,636,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,586.00000	3,636,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,314.00000	8,264,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	58.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,314.00000	6,264,000	58.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	49.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,314.00000	4,264,000	49.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	41.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,314.00000	2,264,000	41.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		18.00000	20,000	19.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		332.00000	284,000	19.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		687.00000	737,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	1,000	24.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,686.00000	1,736,000	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,686.00000	2,736,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,686.00000	3,736,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,464.00000	8,414,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	58.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,464.00000	6,414,000	58.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	50.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,464.00000	4,414,000	50.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	41.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,464.00000	2,414,000	41.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		9.00000	9,000	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		473.00000	423,000	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		540.00000	588,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	2,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,536.00000	1,586,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,536.00000	2,586,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,536.00000	3,586,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	63.57	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,364.00000	8,314,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	58.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,364.00000	6,314,000	58.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	50.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,364.00000	4,314,000	50.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	41.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,364.00000	2,314,000	41.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		14.00000	16,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		378.00000	330,000	20.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		638.00000	687,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	1,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,636.00000	1,686,000	25.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	25.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,636.00000	2,686,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,636.00000	3,686,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,214.00000	8,164,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	57.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,214.00000	6,164,000	57.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	49.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,214.00000	4,164,000	49.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	40.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,214.00000	2,164,000	40.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		30.00000	35,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		244.00000	199,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		787.00000	837,000	26.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	26.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		1,786.00000	1,836,000	24.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,786.00000	2,836,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,786.00000	3,836,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,714.00000	8,664,000	63.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	59.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,714.00000	6,664,000	59.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,714.00000	4,664,000	51.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	43.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,714.00000	2,664,000	43.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		3.00000	3,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		717.00000	667,000	24.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		303.00000	346,000	19.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		17.00000	10,000	19.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,286.00000	1,336,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	27.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,286.00000	2,336,000	23.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,286.00000	3,336,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,664.00000	8,614,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	59.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,664.00000	6,614,000	59.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	51.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,664.00000	4,614,000	51.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	42.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,664.00000	2,614,000	42.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		3.00000	3,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		667.00000	617,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		348.00000	393,000	20.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		12.00000	7,000	20.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,336.00000	1,386,000	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,336.00000	2,386,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,336.00000	3,386,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,564.00000	8,514,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	59.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,564.00000	6,514,000	59.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	51.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,564.00000	4,514,000	51.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	42.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,564.00000	2,514,000	42.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		5.00000	5,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		569.00000	519,000	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		443.00000	490,000	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		7.00000	4,000	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,436.00000	1,486,000	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,436.00000	2,486,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,436.00000	3,486,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,514.00000	8,464,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	58.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,514.00000	6,464,000	58.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	50.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,514.00000	4,464,000	50.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	42.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,514.00000	2,464,000	42.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		7.00000	7,000	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		521.00000	471,000	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		491.00000	539,000	22.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	3,000	22.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,486.00000	1,536,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,486.00000	2,536,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,486.00000	3,536,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,764.00000	8,714,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	59.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,764.00000	6,714,000	59.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	51.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,764.00000	4,714,000	51.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	43.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,764.00000	2,714,000	43.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		2.00000	2,000	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		766.00000	716,000	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		259.00000	300,000	19.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		23.00000	14,000	19.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,236.00000	1,286,000	27.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,236.00000	2,286,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,236.00000	3,286,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,614.00000	8,564,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	59.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,614.00000	6,564,000	59.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	51.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,614.00000	4,564,000	51.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	42.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,614.00000	2,564,000	42.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		4.00000	4,000	23.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		618.00000	568,000	23.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		395.00000	441,000	21.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		9.00000	5,000	21.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,386.00000	1,436,000	26.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,386.00000	2,436,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,386.00000	3,436,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,814.00000	8,764,000	63.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	59.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,814.00000	6,764,000	59.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	52.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,814.00000	4,764,000	52.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	43.48	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,814.00000	2,764,000	43.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		2.00000	2,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		816.00000	766,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		216.00000	255,000	18.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		30.00000	19,000	18.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,186.00000	1,236,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,186.00000	2,236,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,186.00000	3,236,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.51590	6.46480		15.90	0.00	0	5,557.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		96.00000	106,000	17.66	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		531.00000	490,000	17.66	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.54220	6.49100		16.16	0.00	0	5,258.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		180.00000	195,000	17.55	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		589.00000	553,000	17.55	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		628.00000	591,000	17.74	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		169.00000	183,000	17.74	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.36630	7.24070		9.38	0.00	0	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		36.00000	95,000	9.79	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		95.00000	29,000	9.79	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		23.00000	62,000	9.38	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		132.00000	46,000	9.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		54.00000	134,000	10.20	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		63.00000	18,000	10.20	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.47430	7.34740		12.05	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		127.00000	180,000	12.05	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		280.00000	206,000	12.05	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.55200	140.75100			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.90500	143.10700			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			320.22000	321.20000		6.57	0.00	0	325.00
GOVI	On 05/08/2010	GOVI	315.60	Call		70,933.00000	63,201,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		14,933.00000	17,001,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			325.58100	326.57900			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		24,210.00000	34,190,000		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		24,310.00000	34,290,000		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		24,110.00000	34,090,000		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			379.07700	378.61600			0.00	0	501.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.59500	6.60500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53500	6.54500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.49500	6.51500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.49500	6.50500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.49500	6.50500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.48500	6.50500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.47500	6.50500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.64500	6.67500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.88500	6.92500			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.25500	7.29500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.56500	7.60500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.77500	7.81500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			311.36400	312.53100			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.57800	317.76400			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.10000	8.03800		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,353.00000	3,113,000	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Put		75.00000	125,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,346.00000	2,141,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		206.00000	291,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,426.00000	4,161,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		24.00000	49,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		485.00000	611,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,473.00000	1,309,000	4.25	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.18500	8.11900		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,329.00000	2,240,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		645.00000	850,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,485.00000	2,391,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		582.00000	782,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,178.00000	2,094,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		713.00000	923,000	4.48	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.24400	8.17300		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,146.00000	1,008,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,310.00000	2,472,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,233.00000	1,096,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,182.00000	2,346,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,063.00000	926,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,441.00000	2,605,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.98900	8.92800		10.00	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,787.00000	3,435,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		832.00000	1,049,000	10.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Call		1,228.00000	1,034,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,912.00000	3,287,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,469.00000	6,993,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		149.00000	242,000	11.09	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,458.00000	8,942,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		53.00000	105,000	11.37	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.05200	8.99000		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,415.00000	4,380,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,056.00000	2,590,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,697.00000	4,649,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,893.00000	2,414,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,140.00000	4,113,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,229.00000	2,771,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,332.00000	4,902,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,087.00000	2,088,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.10100	9.03600		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,695.00000	3,661,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,023.00000	4,578,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,924.00000	3,891,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,797.00000	4,353,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,476.00000	3,440,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,262.00000	4,815,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.04200	7.98000		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,688.00000	3,470,000	4.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future	9.00	Put		11.00000	21,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.12700	8.06000		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,991.00000	1,918,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		467.00000	628,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,117.00000	2,040,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		422.00000	578,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,869.00000	1,799,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		517.00000	681,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.18100	8.10900		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,026.00000	997,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,387.00000	1,596,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,104.00000	1,076,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,299.00000	1,509,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		951.00000	922,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,478.00000	1,687,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.68400	8.62200		6.00	45,478,485.00	450	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,335.00000	3,071,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		159.00000	214,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.77200	8.70800		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,279.00000	3,206,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		613.00000	859,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,463.00000	3,383,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		555.00000	795,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,099.00000	3,033,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Put		675.00000	929,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.84100	8.77400		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,390.00000	1,353,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,730.00000	3,018,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,492.00000	1,457,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,586.00000	2,875,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,294.00000	1,254,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,882.00000	3,166,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.73900	8.66800		7.00	870,997.77	9	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,439.00000	3,145,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		185.00000	296,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,241.00000	1,069,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,058.00000	1,291,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.81800	8.74400		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,551.00000	3,346,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		784.00000	990,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,750.00000	3,539,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		716.00000	916,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,357.00000	3,162,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		859.00000	1,075,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.87700	8.80000		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,502.00000	1,441,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,150.00000	3,506,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,613.00000	1,554,000	7.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Put		2,984.00000	3,342,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,397.00000	1,335,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,323.00000	3,678,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.00400	7.94200		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,043.00000	2,874,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		5.00000	18,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.10000	8.03200		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,597.00000	1,546,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		326.00000	461,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,698.00000	1,643,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		293.00000	424,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,499.00000	1,451,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		363.00000	501,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.16200	8.08800		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		797.00000	800,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,021.00000	1,212,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		857.00000	860,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		954.00000	1,145,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		740.00000	744,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,092.00000	1,284,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.77600	8.71500		7.75	7,269,759.20	80	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,625.00000	4,302,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		102.00000	141,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,370.00000	3,075,000	8.19	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	05/08/2010	Bond Future	9.25	Put		255.00000	322,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,119.00000	3,384,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		295.00000	198,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.84600	8.78300		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,543.00000	3,429,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		873.00000	1,125,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,747.00000	3,626,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		797.00000	1,042,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,344.00000	3,236,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		955.00000	1,213,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.90000	8.83400		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,177.00000	2,060,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,658.00000	2,917,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,316.00000	2,201,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,510.00000	2,771,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,043.00000	1,925,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		2,812.00000	3,070,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.83200	8.77100		8.25	0.00	0	9,147.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,513.00000	4,169,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		146.00000	179,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.90000	8.83700		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,442.00000	3,374,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		977.00000	1,291,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,649.00000	3,573,000	9.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		892.00000	1,198,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,241.00000	3,179,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,070.00000	1,390,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.95200	8.88700		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,148.00000	2,059,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,972.00000	3,270,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,288.00000	2,201,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,810.00000	3,110,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,015.00000	1,922,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,142.00000	3,436,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.90600	8.83600		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,371.00000	1,104,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,057.00000	2,341,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95400	8.88100		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,024.00000	2,993,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,100.00000	2,638,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,243.00000	3,203,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,936.00000	2,465,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,814.00000	2,790,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,276.00000	2,821,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.98900	8.91500		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,764.00000	3,496,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,107.00000	3,411,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,972.00000	3,703,000	14.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Put		2,932.00000	3,236,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,564.00000	3,296,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,292.00000	3,597,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.36000	317.33100			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.65700	322.64400			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>176,091,829.57</b>	<b>16,018</b>	<b>812,650.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.09000	7.03000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.04000	7.98000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94000	8.87500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.98000	7.92000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.62000	8.55500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.68000	8.61000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.93000	7.87000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.72000	8.66000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.78000	8.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.87000	8.80000			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>176,091,829.57</b>	<b>16,018</b>	<b>812,650.00</b>