



# Daily MTM Report

Daily summary for: 01/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.70660	7.70750		20.23	154,586,689.40	20,059	232,427.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		7.00000	7,000	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		700.00000	700,000	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,443.00000	8,443,000	64.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	58.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,443.00000	6,443,000	58.90	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,558.00000	3,557,000	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,493.00000	8,493,000	64.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	59.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,493.00000	6,493,000	59.07	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,508.00000	3,507,000	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	64.25	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	16.30	Put		8,593.00000	8,593,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,893.00000	8,893,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,093.00000	9,093,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	61.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,093.00000	7,093,000	61.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	44.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,093.00000	3,093,000	44.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,043.00000	9,043,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,043.00000	7,043,000	60.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,043.00000	3,043,000	44.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,958.00000	1,957,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,958.00000	2,957,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,993.00000	8,993,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	60.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,993.00000	6,993,000	60.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,793.00000	8,793,000	64.25	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	16.55	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,843.00000	8,843,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,743.00000	8,743,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	59.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,743.00000	6,743,000	59.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		292.00000	292,000	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		35.00000	35,000	21.54	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,258.00000	1,257,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,258.00000	2,257,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,258.00000	3,257,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,643.00000	8,643,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	59.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,643.00000	6,643,000	59.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,358.00000	1,357,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,358.00000	2,357,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,358.00000	3,357,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	64.25	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	16.25	Put		8,543.00000	8,543,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		468.00000	467,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		11.00000	10,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,458.00000	1,457,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,458.00000	3,457,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	59.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,593.00000	6,593,000	59.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	54.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,093.00000	5,093,000	54.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		11.00000	10,000	25.47	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		604.00000	603,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		422.00000	421,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		15.00000	14,000	22.32	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,408.00000	1,407,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,408.00000	2,407,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,408.00000	3,407,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		6.00000	5,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		749.00000	748,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,045.00000	1,045,000	29.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,893.00000	6,893,000	60.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	60.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,843.00000	6,843,000	60.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	49.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,843.00000	3,843,000	49.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	60.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,793.00000	6,793,000	60.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2.00000	2,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		995.00000	995,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,008.00000	1,007,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,008.00000	2,007,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,008.00000	3,007,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		5.00000	4,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		798.00000	797,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		253.00000	252,000	21.28	378,000.00	1,500	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		46.00000	45,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,208.00000	2,207,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,208.00000	3,207,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	55.16	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	13.05	Put		5,343.00000	5,343,000	55.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	51.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,343.00000	4,343,000	51.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	46.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,343.00000	3,343,000	46.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4.00000	4,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		847.00000	847,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		215.00000	215,000	21.02	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		58.00000	58,000	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,158.00000	1,157,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,158.00000	2,157,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,158.00000	3,157,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	55.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,393.00000	5,393,000	55.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,393.00000	4,393,000	51.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,393.00000	3,393,000	46.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3.00000	3,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		896.00000	896,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,108.00000	1,107,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	24.85	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	5.60	Call		2,108.00000	2,107,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,108.00000	3,107,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	55.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,443.00000	5,443,000	55.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	47.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,443.00000	3,443,000	47.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3.00000	3,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		946.00000	946,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,058.00000	1,057,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,058.00000	2,057,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,058.00000	3,057,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	56.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,593.00000	5,593,000	56.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	52.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,593.00000	4,593,000	52.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	48.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,593.00000	3,593,000	48.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,095.00000	1,094,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		83.00000	82,000	21.11	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		176.00000	175,000	21.11	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		908.00000	907,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		1.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,908.00000	1,907,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,908.00000	2,907,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		68.00000	67,000	21.54	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		211.00000	210,000	21.54	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		858.00000	857,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		1.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,858.00000	1,857,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,858.00000	2,857,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	56.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,693.00000	5,693,000	56.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	48.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,693.00000	3,693,000	48.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,194.00000	1,194,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		56.00000	55,000	21.98	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		249.00000	248,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		808.00000	808,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		1.00000	1,000	24.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,808.00000	1,807,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,808.00000	2,807,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	56.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,793.00000	5,793,000	56.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	49.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,793.00000	3,793,000	49.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	57.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,993.00000	5,993,000	57.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,993.00000	4,993,000	53.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	50.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,993.00000	3,993,000	50.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,993.00000	2,993,000	44.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	57.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,943.00000	5,943,000	57.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	53.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,943.00000	4,943,000	53.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	50.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,943.00000	3,943,000	50.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		563.00000	562,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		6.00000	5,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,558.00000	1,557,000	22.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	22.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,558.00000	2,557,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	57.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,893.00000	5,893,000	57.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	49.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,893.00000	3,893,000	49.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,893.00000	2,893,000	43.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,394.00000	1,394,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		24.00000	24,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		417.00000	417,000	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		611.00000	611,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		4.00000	4,000	23.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,608.00000	1,607,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,608.00000	2,607,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	56.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,743.00000	5,743,000	56.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	49.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,743.00000	3,743,000	49.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		45.00000	45,000	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		288.00000	288,000	22.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		759.00000	758,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		2.00000	1,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,758.00000	1,757,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,758.00000	2,757,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	56.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,643.00000	5,643,000	56.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,643.00000	4,643,000	52.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,643.00000	3,643,000	48.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,244.00000	1,244,000	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,144.00000	1,144,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	54.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,293.00000	5,293,000	54.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	51.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,293.00000	4,293,000	51.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,294.00000	1,294,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		709.00000	709,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		2.00000	2,000	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,708.00000	1,707,000	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	55.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,493.00000	5,493,000	55.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,493.00000	3,493,000	47.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.31	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,493.00000	1,493,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		515.00000	514,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		8.00000	7,000	22.84	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,508.00000	1,507,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,508.00000	2,507,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	51.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,143.00000	4,143,000	51.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,543.00000	1,543,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,344.00000	1,344,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		377.00000	377,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		20.00000	20,000	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	63.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,793.00000	7,793,000	63.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	58.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,293.00000	6,293,000	58.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	53.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,793.00000	4,793,000	53.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	46.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,293.00000	3,293,000	46.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,208.00000	1,207,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,708.00000	2,707,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,208.00000	4,207,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,043.00000	8,043,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	59.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,543.00000	6,543,000	59.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,543.00000	3,543,000	47.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		13.00000	13,000	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		556.00000	556,000	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		958.00000	957,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		1.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,458.00000	2,457,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,958.00000	3,957,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	34.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,593.00000	1,593,000	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		181.00000	180,000	20.76	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		74.00000	73,000	20.76	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	52.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,543.00000	4,543,000	52.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	51.29	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,193.00000	4,193,000	51.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	0,000	32.88	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,444.00000	1,443,000	32.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,643.00000	1,643,000	34.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		150.00000	149,000	20.50	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		93.00000	92,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	52.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,493.00000	4,493,000	52.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,893.00000	1,893,000	36.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,793.00000	1,793,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		121.00000	121,000	20.23	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		114.00000	114,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,943.00000	1,943,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,843.00000	1,843,000	36.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,743.00000	1,743,000	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		101.00000	100,000	20.67	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		144.00000	143,000	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	53.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,843.00000	4,843,000	53.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		20.00000	19,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		463.00000	462,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	54.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,043.00000	5,043,000	54.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,943.00000	2,943,000	43.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,843.00000	2,843,000	43.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,743.00000	2,743,000	42.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		9.00000	8,000	25.90	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		652.00000	651,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,893.00000	4,893,000	53.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,793.00000	2,793,000	42.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	42.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,693.00000	2,693,000	42.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		16.00000	16,000	24.59	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		509.00000	509,000	24.59	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	53.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,743.00000	4,743,000	53.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	41.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,643.00000	2,643,000	41.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	41.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,543.00000	2,543,000	41.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,443.00000	2,443,000	40.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	39.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,343.00000	2,343,000	39.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	39.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,243.00000	2,243,000	39.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,143.00000	2,143,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	38.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,043.00000	2,043,000	38.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		30.00000	29,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		373.00000	372,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	52.13	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,443.00000	4,443,000	52.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	35.06	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,693.00000	1,693,000	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,693.00000	4,693,000	52.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,593.00000	2,593,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	40.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,493.00000	2,493,000	40.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,393.00000	2,393,000	40.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,193.00000	2,193,000	38.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,093.00000	2,093,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,993.00000	1,993,000	37.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		37.00000	36,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		330.00000	329,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,293.00000	2,293,000	39.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,993.00000	7,993,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,008.00000	4,007,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	57.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,043.00000	6,043,000	57.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	50.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,043.00000	4,043,000	50.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	64.25	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	15.80	Put		8,093.00000	8,093,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	57.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,093.00000	6,093,000	57.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	50.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,093.00000	4,093,000	50.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,908.00000	3,907,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,243.00000	8,243,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	58.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,243.00000	6,243,000	58.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	51.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,243.00000	4,243,000	51.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,758.00000	3,757,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,143.00000	8,143,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	57.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,143.00000	6,143,000	57.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,858.00000	3,857,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,793.00000	9,793,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,193.00000	8,193,000	64.25	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	13.90	Call		0.00000	0,000	58.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,193.00000	6,193,000	58.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,808.00000	3,807,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,293.00000	8,293,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,708.00000	3,707,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,343.00000	8,343,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	58.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,343.00000	6,343,000	58.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		660.00000	659,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		3.00000	2,000	23.62	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,658.00000	1,657,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,658.00000	2,657,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,658.00000	3,657,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	63.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,893.00000	7,893,000	63.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,108.00000	4,107,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	64.08	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	15.65	Put		7,943.00000	7,943,000	64.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,058.00000	4,057,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,393.00000	8,393,000	64.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	58.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,393.00000	6,393,000	58.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,608.00000	3,607,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		334.00000	333,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		27.00000	26,000	21.80	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.82410	7.82460		19.40	35,208,450.00	4,500	52,164.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,025.00000	8,026,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,025.00000	6,026,000	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	2,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,026.00000	4,028,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		36.00000	37,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,061.00000	2,063,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		994.00000	997,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		19.00000	23,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,977.00000	1,977,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,975.00000	2,974,000	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,975.00000	3,974,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,975.00000	7,976,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,975.00000	5,976,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	3,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,976.00000	3,979,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		39.00000	40,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,014.00000	2,016,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		331.00000	335,000	19.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		306.00000	311,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,040.00000	1,043,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		15.00000	19,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,026.00000	2,026,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,025.00000	3,024,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,025.00000	4,024,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		311.00000	315,000	19.63	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		336.00000	341,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,075.00000	8,076,000	37.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,075.00000	6,076,000	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	2,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,076.00000	4,078,000	30.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		33.00000	35,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,108.00000	2,111,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		292.00000	296,000	19.85	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		367.00000	372,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		949.00000	952,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		24.00000	28,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,927.00000	1,927,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	3,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,925.00000	2,924,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,925.00000	3,924,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,125.00000	8,126,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,125.00000	6,126,000	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	2,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,126.00000	4,128,000	30.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		31.00000	32,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,156.00000	2,158,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		274.00000	278,000	20.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		399.00000	404,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		905.00000	908,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		30.00000	34,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,877.00000	1,877,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,875.00000	2,874,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,875.00000	3,874,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,225.00000	8,226,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,225.00000	6,226,000	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	2,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,226.00000	4,228,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		27.00000	28,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,252.00000	2,254,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		242.00000	245,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		467.00000	471,000	20.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		818.00000	823,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		43.00000	49,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,778.00000	1,778,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		3.00000	4,000	21.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,775.00000	2,774,000	27.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,775.00000	3,774,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,275.00000	8,276,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,275.00000	6,276,000	33.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	2,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,276.00000	4,278,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		25.00000	26,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,300.00000	2,302,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		227.00000	231,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		502.00000	507,000	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		777.00000	781,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		52.00000	57,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,728.00000	1,728,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,725.00000	2,725,000	27.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,725.00000	3,724,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,325.00000	8,326,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,325.00000	6,326,000	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	2,000	30.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,326.00000	4,328,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		23.00000	25,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,348.00000	2,351,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		213.00000	217,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		538.00000	543,000	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		737.00000	741,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		62.00000	67,000	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,678.00000	1,679,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	5,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,675.00000	2,675,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,675.00000	3,674,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,475.00000	8,476,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,475.00000	6,476,000	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,476.00000	4,477,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		18.00000	20,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,493.00000	2,496,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		623.00000	628,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		98.00000	104,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,530.00000	1,531,000	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		5.00000	7,000	20.27	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,525.00000	2,525,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,525.00000	3,524,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,425.00000	8,426,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,425.00000	6,426,000	33.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,426.00000	4,427,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		19.00000	21,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,444.00000	2,447,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		189.00000	192,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		614.00000	618,000	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		660.00000	665,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		85.00000	91,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,579.00000	1,580,000	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	6,000	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,575.00000	2,575,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,575.00000	3,574,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,575.00000	8,576,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.14	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,575.00000	6,576,000	34.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,576.00000	4,577,000	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		15.00000	17,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,590.00000	2,593,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		157.00000	160,000	22.08	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		732.00000	736,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		554.00000	559,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		129.00000	135,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,431.00000	1,432,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		6.00000	8,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,425.00000	2,425,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,425.00000	3,424,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		178.00000	181,000	21.63	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		653.00000	657,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,875.00000	7,876,000	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,875.00000	5,876,000	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		2.00000	3,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,877.00000	3,879,000	29.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		42.00000	43,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,917.00000	1,919,000	27.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		379.00000	383,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		254.00000	259,000	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,137.00000	1,139,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		12.00000	15,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,126.00000	2,126,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,125.00000	3,124,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,125.00000	4,124,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,925.00000	7,926,000	37.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,925.00000	5,926,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		2.00000	3,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,927.00000	3,929,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		40.00000	41,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,965.00000	1,967,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		354.00000	358,000	19.30	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		279.00000	284,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,089.00000	1,091,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		14.00000	17,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,076.00000	2,076,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,075.00000	3,074,000	28.89	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	4.75	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,075.00000	4,074,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,175.00000	8,176,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,175.00000	6,176,000	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	2,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,176.00000	4,178,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		29.00000	30,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,204.00000	2,206,000	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		257.00000	261,000	20.30	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		432.00000	437,000	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		861.00000	865,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		36.00000	41,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,827.00000	1,828,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	4,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,825.00000	2,824,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,825.00000	3,824,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,375.00000	8,376,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,375.00000	6,376,000	33.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	2,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,376.00000	4,378,000	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		21.00000	23,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,396.00000	2,399,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		201.00000	204,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		576.00000	580,000	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		698.00000	702,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		73.00000	78,000	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,629.00000	1,629,000	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,625.00000	2,625,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,625.00000	3,624,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,525.00000	8,526,000	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,525.00000	6,526,000	34.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,526.00000	4,527,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		17.00000	19,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,542.00000	2,545,000	28.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		167.00000	170,000	21.86	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		692.00000	696,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		588.00000	593,000	18.43	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		113.00000	119,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,480.00000	1,481,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		5.00000	7,000	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,475.00000	2,475,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,475.00000	3,474,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		60.00000	61,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,535.00000	1,537,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		69.00000	71,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,394.00000	1,397,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		857.00000	861,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		132.00000	135,000	22.75	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		986.00000	989,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		111.00000	113,000	23.41	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		73.00000	74,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,348.00000	1,350,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		80.00000	82,000	24.75	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,255.00000	1,258,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		124.00000	127,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		899.00000	903,000	22.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		206.00000	212,000	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		431.00000	436,000	18.97	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		404.00000	409,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		229.00000	235,000	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	13/09/2010	Foreign Exchange Future	8.50	Put		815.00000	819,000	22.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		140.00000	143,000	22.52	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.93660	7.93670		19.45	50,000,580.00	6,300	9,123.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,014.00000	8,014,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		8.00000	9,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,021.00000	6,022,000	33.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		32.00000	33,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,045.00000	4,046,000	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		102.00000	103,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,115.00000	2,116,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		441.00000	447,000	19.62	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		454.00000	460,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,053.00000	1,059,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		66.00000	72,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,994.00000	1,995,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	8,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,988.00000	2,988,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,987.00000	3,987,000	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		266.00000	271,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		879.00000	884,000	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,064.00000	8,064,000	31.54	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		7.00000	9,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,070.00000	6,072,000	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		30.00000	32,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,093.00000	4,095,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		98.00000	100,000	26.65	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,161.00000	2,163,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,013.00000	1,019,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		76.00000	82,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,945.00000	1,946,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	9,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,938.00000	2,939,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,937.00000	3,937,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,114.00000	8,114,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		7.00000	8,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,120.00000	6,121,000	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		29.00000	30,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,142.00000	4,143,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		95.00000	96,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,208.00000	2,209,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		404.00000	411,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		517.00000	524,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		973.00000	979,000	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		86.00000	92,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,896.00000	1,898,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	11,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,889.00000	2,889,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,887.00000	3,887,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,164.00000	8,164,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		7.00000	8,000	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,170.00000	6,171,000	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		28.00000	29,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,191.00000	4,192,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		92.00000	93,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,255.00000	2,256,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		387.00000	393,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		550.00000	556,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		935.00000	941,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		98.00000	104,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,848.00000	1,849,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		11.00000	12,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,839.00000	2,839,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,837.00000	3,837,000	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.79	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	13/12/2010	Foreign Exchange Future	8.00	Call		422.00000	429,000	19.80	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		485.00000	492,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,214.00000	8,214,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		6.00000	7,000	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,219.00000	6,220,000	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		27.00000	28,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,240.00000	4,241,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		89.00000	90,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,302.00000	2,303,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		371.00000	377,000	20.32	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		584.00000	590,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		898.00000	904,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		111.00000	117,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,799.00000	1,800,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		12.00000	13,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,789.00000	2,789,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,787.00000	3,787,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,264.00000	8,264,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		6.00000	7,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,269.00000	6,270,000	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		26.00000	28,000	31.58	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	12.20	Put		4,289.00000	4,291,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		86.00000	87,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,349.00000	2,350,000	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		355.00000	361,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		618.00000	624,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		861.00000	868,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		124.00000	131,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,750.00000	1,752,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		13.00000	15,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,739.00000	2,739,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,737.00000	3,737,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,314.00000	8,314,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		6.00000	7,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,319.00000	6,320,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		25.00000	27,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,338.00000	4,340,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		83.00000	84,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,396.00000	2,397,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		340.00000	346,000	20.67	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		653.00000	659,000	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		826.00000	833,000	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		139.00000	146,000	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,702.00000	1,704,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		15.00000	17,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,689.00000	2,690,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	23.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,687.00000	3,687,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,514.00000	8,514,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		5.00000	5,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,518.00000	6,518,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		22.00000	23,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,535.00000	4,536,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		73.00000	74,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,586.00000	2,587,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		288.00000	294,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		801.00000	807,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		694.00000	702,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		207.00000	215,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,510.00000	1,513,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		23.00000	26,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,490.00000	2,491,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	4,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,487.00000	3,487,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	31.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,464.00000	8,464,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		5.00000	6,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,468.00000	6,469,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		23.00000	24,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,486.00000	4,487,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		75.00000	77,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,538.00000	2,540,000	27.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		300.00000	306,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		763.00000	769,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		726.00000	733,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		189.00000	196,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,558.00000	1,560,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		21.00000	23,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,540.00000	2,540,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,537.00000	3,537,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		255.00000	260,000	21.88	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		918.00000	923,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,564.00000	8,564,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		4.00000	5,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,567.00000	6,568,000	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		21.00000	23,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,584.00000	4,586,000	31.91	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	10.50	Call		70.00000	72,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,633.00000	2,635,000	27.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		277.00000	282,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		840.00000	845,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		664.00000	672,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		227.00000	235,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,463.00000	1,466,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	29,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,440.00000	2,441,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		3.00000	4,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,437.00000	3,437,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		326.00000	332,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		689.00000	695,000	20.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,914.00000	7,914,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		9.00000	10,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,922.00000	5,923,000	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		34.00000	35,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,947.00000	3,948,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		108.00000	110,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,021.00000	2,023,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		482.00000	489,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		395.00000	402,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,139.00000	1,144,000	17.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		52.00000	57,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,093.00000	2,094,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	7,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,088.00000	3,088,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,087.00000	4,087,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,964.00000	7,964,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		8.00000	10,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,971.00000	5,973,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		33.00000	34,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,996.00000	3,997,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		105.00000	107,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,068.00000	2,070,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		460.00000	467,000	19.45	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		423.00000	430,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,094.00000	1,100,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		57.00000	63,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,044.00000	2,044,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,038.00000	3,038,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,037.00000	4,037,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.89	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	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,364.00000	8,364,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		5.00000	6,000	33.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,368.00000	6,369,000	33.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		25.00000	26,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,388.00000	4,389,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		80.00000	82,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,443.00000	2,445,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		791.00000	798,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		154.00000	161,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,654.00000	1,656,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		17.00000	19,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,639.00000	2,640,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,637.00000	3,637,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,414.00000	8,414,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		5.00000	6,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,418.00000	6,419,000	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		24.00000	25,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,437.00000	4,438,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		78.00000	79,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,491.00000	2,492,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		313.00000	319,000	21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		726.00000	732,000	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		758.00000	765,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		171.00000	178,000	18.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,606.00000	1,608,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		19.00000	21,000	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,590.00000	2,590,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,587.00000	3,587,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	3,000	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,115.00000	7,116,000	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		15.00000	16,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,128.00000	5,129,000	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		51.00000	52,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,164.00000	3,165,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		181.00000	185,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,294.00000	1,298,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,887.00000	4,887,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,338.00000	1,341,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		175.00000	178,000	23.63	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		134.00000	136,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,697.00000	1,699,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		163.00000	166,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,426.00000	1,429,000	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		130.00000	132,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,743.00000	1,745,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		505.00000	513,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		368.00000	376,000	19.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.04850	8.04820		19.71	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		563.00000	591,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		515.00000	543,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		539.00000	567,000	20.00	192,780.00	340	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		541.00000	569,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		588.00000	615,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		490.00000	517,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		838.00000	865,000	21.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		386.00000	413,000	21.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,582.00000	2,598,000	27.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		130.00000	146,000	27.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.16240	8.16130		19.81	4,244,448.00	520	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		967.00000	994,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		256.00000	282,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		933.00000	962,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		272.00000	300,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,000.00000	1,028,000	18.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		239.00000	266,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.31920	11.19640		17.62	848,940.00	75	31,548.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	52.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,854.00000	10,731,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,854.00000	8,731,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,154.00000	11,031,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,154.00000	9,031,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,654.00000	10,531,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,654.00000	8,531,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,654.00000	6,531,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,654.00000	4,531,000	43.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,504.00000	10,381,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,504.00000	8,381,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,504.00000	6,381,000	48.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,504.00000	4,381,000	43.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,404.00000	10,281,000	52.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,404.00000	8,281,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,404.00000	2,281,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	3,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,407.00000	1,284,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		611.00000	729,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		15.00000	10,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,597.00000	1,719,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,204.00000	10,081,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,204.00000	8,081,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,254.00000	10,131,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,254.00000	8,131,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		4.00000	5,000	25.26	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,258.00000	1,136,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		73.00000	103,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		327.00000	234,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		754.00000	874,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		8.00000	5,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,746.00000	1,869,000	29.00	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	9.45	Put		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,704.00000	10,581,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	49.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,704.00000	6,581,000	49.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,704.00000	4,581,000	44.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,904.00000	10,781,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,904.00000	8,781,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	49.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,904.00000	6,781,000	49.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,054.00000	10,931,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,054.00000	8,931,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		7.00000	9,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,061.00000	940,000	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		132.00000	189,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		186.00000	120,000	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		949.00000	1,071,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		3.00000	2,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,104.00000	10,981,000	52.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,104.00000	8,981,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		114.00000	160,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		218.00000	141,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		900.00000	1,022,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		4.00000	3,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,004.00000	10,881,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,004.00000	8,881,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,004.00000	2,881,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,005.00000	1,882,000	30.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		8.00000	10,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,012.00000	891,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		152.00000	221,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		156.00000	102,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		998.00000	1,121,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,954.00000	10,831,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	49.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,954.00000	6,831,000	49.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	44.67	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	16.15	Put		4,954.00000	4,831,000	44.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,804.00000	10,681,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,804.00000	8,681,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,754.00000	10,631,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,754.00000	8,631,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	49.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,754.00000	6,631,000	49.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,754.00000	4,631,000	44.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,604.00000	10,481,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,604.00000	8,481,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	48.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,604.00000	6,481,000	48.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,604.00000	4,481,000	43.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		25.00000	34,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		629.00000	515,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		433.00000	542,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		37.00000	23,000	20.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,397.00000	1,520,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,554.00000	10,431,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,554.00000	8,431,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,454.00000	10,331,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,454.00000	8,331,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,454.00000	2,331,000	32.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		40.00000	55,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		494.00000	386,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		565.00000	682,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		19.00000	13,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,354.00000	10,231,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,354.00000	8,231,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	49.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,854.00000	6,731,000	49.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,854.00000	5,731,000	46.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,854.00000	4,731,000	44.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,854.00000	3,731,000	41.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,354.00000	2,231,000	32.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	4,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,357.00000	1,235,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		54.00000	75,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		408.00000	306,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		658.00000	777,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		12.00000	8,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,647.00000	1,769,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,054.00000	2,931,000	36.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	50.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,404.00000	7,281,000	50.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,404.00000	5,281,000	45.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,404.00000	4,281,000	43.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		10.00000	13,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		914.00000	794,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		210.00000	291,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		114.00000	72,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	50.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,304.00000	7,181,000	50.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,805.00000	1,682,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		14.00000	18,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		818.00000	699,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		276.00000	369,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		80.00000	50,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,197.00000	1,320,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	49.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,004.00000	6,881,000	49.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,004.00000	5,881,000	47.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	44.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,004.00000	4,881,000	44.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,004.00000	3,881,000	41.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,504.00000	2,381,000	33.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,506.00000	1,383,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		34.00000	47,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		538.00000	428,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		520.00000	634,000	20.96	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	10.70	Put		24.00000	15,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,497.00000	1,619,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	0,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		22.00000	29,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		676.00000	560,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		391.00000	497,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		45.00000	28,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,347.00000	1,470,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,454.00000	6,331,000	48.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	45.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,454.00000	5,331,000	45.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,955.00000	1,832,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		9.00000	12,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		963.00000	843,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,048.00000	1,171,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	50.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,354.00000	7,231,000	50.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	45.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,354.00000	5,231,000	45.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,354.00000	4,231,000	43.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,854.00000	2,731,000	35.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,855.00000	1,732,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		12.00000	16,000	22.60	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		866.00000	747,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		242.00000	329,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		96.00000	60,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,147.00000	1,270,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	50.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,254.00000	7,131,000	50.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,254.00000	6,131,000	48.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	45.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,254.00000	5,131,000	45.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,254.00000	4,131,000	42.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,755.00000	1,632,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		16.00000	21,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		770.00000	652,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		313.00000	411,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		67.00000	42,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,247.00000	1,370,000	25.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,705.00000	1,582,000	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		19.00000	25,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		723.00000	606,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,297.00000	1,420,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	50.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,054.00000	6,931,000	50.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,054.00000	5,931,000	47.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,054.00000	4,931,000	44.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,054.00000	3,931,000	42.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,556.00000	1,433,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		29.00000	40,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		583.00000	471,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		476.00000	588,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		30.00000	19,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,447.00000	1,569,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,554.00000	2,431,000	33.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,804.00000	6,681,000	49.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,804.00000	5,681,000	46.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,804.00000	4,681,000	44.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,804.00000	3,681,000	40.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,254.00000	2,131,000	31.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,554.00000	6,431,000	48.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	46.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,554.00000	5,431,000	46.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,554.00000	4,431,000	43.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,554.00000	3,431,000	39.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	1,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,055.00000	1,932,000	30.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,354.00000	6,231,000	48.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		99.00000	138,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		253.00000	169,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		851.00000	972,000	22.91	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	10.35	Put		5.00000	3,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,846.00000	1,969,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,204.00000	6,081,000	47.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,204.00000	5,081,000	45.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.27	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,204.00000	3,081,000	37.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		85.00000	119,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		289.00000	200,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		802.00000	923,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		6.00000	4,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	45.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,304.00000	5,181,000	45.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,304.00000	4,181,000	43.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,304.00000	3,181,000	37.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,304.00000	2,181,000	32.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		4.00000	4,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,308.00000	1,185,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		63.00000	88,000	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		367.00000	269,000	18.95	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		706.00000	826,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		10.00000	7,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,697.00000	1,819,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,704.00000	8,581,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	50.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,204.00000	7,081,000	50.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	46.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,704.00000	5,581,000	46.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,204.00000	4,081,000	42.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,704.00000	2,581,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		5.00000	6,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,209.00000	1,087,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		351.00000	453,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		55.00000	34,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,796.00000	1,919,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,296.00000	3,419,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,804.00000	2,681,000	34.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	52.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,954.00000	8,831,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	51.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,454.00000	7,331,000	51.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,954.00000	5,831,000	47.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,454.00000	4,331,000	43.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,954.00000	2,831,000	35.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	3,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,456.00000	1,334,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		180.00000	255,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		134.00000	86,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,547.00000	1,669,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,046.00000	3,169,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,404.00000	9,281,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	52.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,904.00000	7,781,000	52.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,404.00000	6,281,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,904.00000	4,781,000	44.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,404.00000	3,281,000	38.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,905.00000	1,782,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		46.00000	65,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		450.00000	346,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,098.00000	1,220,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2.00000	1,000	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,596.00000	2,719,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	50.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,104.00000	6,981,000	50.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,104.00000	5,981,000	47.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,104.00000	4,981,000	45.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,104.00000	3,981,000	42.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,104.00000	2,981,000	36.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,604.00000	2,481,000	33.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,105.00000	1,982,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	27.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,606.00000	1,483,000	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		6.00000	7,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,110.00000	988,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,904.00000	2,781,000	35.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	50.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,154.00000	7,031,000	50.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,154.00000	6,031,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,154.00000	5,031,000	45.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,154.00000	4,031,000	42.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,654.00000	2,531,000	34.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,155.00000	2,032,000	31.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	2,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,656.00000	1,533,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		5.00000	6,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,159.00000	1,037,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,754.00000	2,631,000	34.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,304.00000	6,181,000	48.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.48	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,204.00000	2,081,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,154.00000	3,031,000	36.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,604.00000	9,481,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	51.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,604.00000	7,481,000	51.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	46.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,604.00000	5,481,000	46.34	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		3,604.00000	3,481,000	39.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,396.00000	2,519,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,504.00000	9,381,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	51.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,504.00000	7,381,000	51.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	46.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,504.00000	5,381,000	46.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,504.00000	3,381,000	39.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,496.00000	2,619,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	52.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,554.00000	9,431,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	51.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,554.00000	7,431,000	51.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,446.00000	2,569,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,804.00000	9,681,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	51.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,804.00000	7,681,000	51.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,196.00000	2,319,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,904.00000	9,781,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,904.00000	5,781,000	47.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,904.00000	3,781,000	41.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,096.00000	2,219,000	29.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,854.00000	9,731,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	52.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,854.00000	7,731,000	52.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,146.00000	2,269,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	29.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,954.00000	9,831,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	52.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,954.00000	7,831,000	52.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,954.00000	3,831,000	41.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,046.00000	2,169,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	29.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,104.00000	9,981,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,104.00000	7,981,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,896.00000	2,019,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,154.00000	10,031,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,154.00000	8,031,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,054.00000	9,931,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	52.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,054.00000	7,931,000	52.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,946.00000	2,069,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	29.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	52.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,354.00000	9,231,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,354.00000	3,231,000	38.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,646.00000	2,769,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,996.00000	2,119,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,996.00000	3,119,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,146.00000	3,269,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,946.00000	3,069,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,654.00000	9,531,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	51.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,654.00000	7,531,000	51.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	46.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,654.00000	5,531,000	46.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	39.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,654.00000	3,531,000	39.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,346.00000	2,469,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	28.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,454.00000	9,331,000	52.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	38.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,454.00000	3,331,000	38.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,546.00000	2,669,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,846.00000	2,969,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,204.00000	9,081,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,796.00000	2,919,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,704.00000	9,581,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	51.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,704.00000	7,581,000	51.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,704.00000	3,581,000	40.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,296.00000	2,419,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,304.00000	10,181,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,304.00000	8,181,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,754.00000	9,631,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	51.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,754.00000	7,631,000	51.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,754.00000	5,631,000	46.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,754.00000	3,631,000	40.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,246.00000	2,369,000	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,004.00000	9,881,000	52.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	52.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,004.00000	7,881,000	52.47	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.49460	11.36940		18.42	1,091,987.00	95	2,904.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		117.00000	139,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,548.00000	1,444,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		133.00000	156,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,464.00000	1,361,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		125.00000	147,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,506.00000	1,402,000	22.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.66370	11.53700		18.41	734,813.10	63	723.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		485.00000	541,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		848.00000	777,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		817.00000	714,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		504.00000	528,000	18.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08450	0.08450		22.30	10,140.00	120	30.00

Contract Details			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		464.00000	465,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		14.00000	15,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		33.00000	30,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		583.00000	580,000	29.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,451.00000	1,451,000	39.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		1.00000	1,000	39.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08590	0.08600		25.85	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		589.00000	580,000	23.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		279.00000	280,000	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.46880	9.46660		17.77	6,864,880.00	725	22,702.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,633.00000	2,631,000	36.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	35.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,433.00000	2,431,000	35.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	36.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,533.00000	2,531,000	36.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,833.00000	9,831,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	56.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,833.00000	7,831,000	56.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	50.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,833.00000	5,831,000	50.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,833.00000	3,831,000	43.63	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	11.30	Call		0.00000	0,000	31.86	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,833.00000	1,831,000	31.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		7.00000	6,000	24.24	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		840.00000	837,000	24.24	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		236.00000	234,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		69.00000	65,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,167.00000	1,169,000	25.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	25.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,167.00000	2,169,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,133.00000	10,131,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,133.00000	8,131,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,133.00000	6,131,000	51.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,133.00000	4,131,000	44.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	33.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,133.00000	2,131,000	33.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	2,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,136.00000	1,133,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		85.00000	80,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		218.00000	211,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		868.00000	871,000	23.46	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	8.60	Put		1.00000	2,000	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,867.00000	1,869,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	29.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,233.00000	10,231,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,233.00000	8,231,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,233.00000	6,231,000	51.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,233.00000	4,231,000	45.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	34.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,233.00000	2,231,000	34.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	2,000	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,235.00000	1,233,000	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		59.00000	55,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		292.00000	286,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		770.00000	772,000	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,767.00000	1,769,000	28.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,883.00000	9,881,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	56.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,883.00000	7,881,000	56.50	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	15.35	Call		0.00000	0,000	50.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,883.00000	5,881,000	50.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,883.00000	3,881,000	43.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	32.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,883.00000	1,881,000	32.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		6.00000	5,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		889.00000	886,000	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		201.00000	199,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		84.00000	80,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,117.00000	1,119,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,117.00000	2,119,000	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,933.00000	9,931,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	56.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,933.00000	7,931,000	56.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	50.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,933.00000	5,931,000	50.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,933.00000	3,931,000	44.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	32.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,933.00000	1,931,000	32.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		5.00000	4,000	25.00	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	10.40	Put		938.00000	935,000	25.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		169.00000	166,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		102.00000	97,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,067.00000	1,069,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,067.00000	2,069,000	29.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,083.00000	10,081,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,083.00000	8,081,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	51.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,083.00000	6,081,000	51.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,083.00000	4,081,000	44.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	33.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,083.00000	2,081,000	33.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	2,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,086.00000	1,083,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		101.00000	96,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		184.00000	177,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		918.00000	920,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,917.00000	1,919,000	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	29.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,983.00000	9,981,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,983.00000	7,981,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	51.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,983.00000	5,981,000	51.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,983.00000	3,981,000	44.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	33.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,983.00000	1,981,000	33.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		4.00000	3,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		987.00000	984,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		141.00000	136,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		124.00000	117,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,017.00000	1,020,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	24.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,017.00000	2,019,000	29.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	29.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,033.00000	10,031,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,033.00000	8,031,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	51.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,033.00000	6,031,000	51.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,033.00000	4,031,000	44.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	33.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,033.00000	2,031,000	33.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	3,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,037.00000	1,034,000	25.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		119.00000	115,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		152.00000	146,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		968.00000	970,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,967.00000	1,969,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,383.00000	10,381,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,383.00000	8,381,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,383.00000	6,381,000	52.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,383.00000	4,381,000	45.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	35.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,383.00000	2,381,000	35.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	28.43	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,384.00000	1,382,000	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		35.00000	31,000	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		418.00000	412,000	20.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		624.00000	627,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	8,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,617.00000	1,619,000	27.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,333.00000	10,331,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,333.00000	8,331,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,333.00000	6,331,000	52.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,333.00000	4,331,000	45.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,333.00000	2,331,000	35.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,334.00000	1,332,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		41.00000	38,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		374.00000	369,000	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		672.00000	675,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	6,000	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,667.00000	1,669,000	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,433.00000	10,431,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	56.79	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	17.90	Put		8,433.00000	8,431,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,433.00000	6,431,000	52.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,433.00000	4,431,000	45.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,434.00000	1,432,000	28.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		29.00000	26,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		462.00000	457,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		577.00000	579,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	10,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,567.00000	1,569,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,483.00000	10,481,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,483.00000	8,481,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,483.00000	6,481,000	52.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,483.00000	4,481,000	46.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	35.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,483.00000	2,481,000	35.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,484.00000	1,482,000	29.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		24.00000	21,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		507.00000	502,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		530.00000	532,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		13.00000	13,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,517.00000	1,519,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,283.00000	10,281,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,283.00000	8,281,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,283.00000	6,281,000	51.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,283.00000	4,281,000	45.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	34.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,283.00000	2,281,000	34.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	1,000	27.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,285.00000	1,282,000	27.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		50.00000	46,000	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		333.00000	327,000	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		721.00000	723,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	4,000	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,717.00000	1,719,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	56.79	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	20.00	Put		10,533.00000	10,531,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,533.00000	8,531,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,533.00000	6,531,000	52.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,533.00000	4,531,000	46.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,534.00000	1,532,000	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		20.00000	18,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		553.00000	549,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		484.00000	485,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		17.00000	16,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,467.00000	1,469,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,683.00000	10,681,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,683.00000	8,681,000	56.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,683.00000	6,681,000	53.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,683.00000	4,681,000	46.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	37.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,683.00000	2,681,000	37.02	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	11.15	Call		1.00000	0,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,684.00000	1,681,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		12.00000	10,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		695.00000	691,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		352.00000	353,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		35.00000	34,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,317.00000	1,319,000	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.08	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.62390	9.62080		16.80	5,196,906.00	540	11,118.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		47.00000	47,000	24.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,091.00000	2,088,000	24.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		184.00000	181,000	19.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		763.00000	757,000	19.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,014.00000	1,008,000	20.41	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		135.00000	132,000	20.41	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		608.00000	601,000	18.41	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		229.00000	225,000	18.41	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		465.00000	459,000	17.61	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		286.00000	283,000	17.61	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		520.00000	519,000	16.48	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		199.00000	195,000	16.48	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.77080	9.76740		17.06	0.00	0	2,138.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,433.00000	10,429,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.57	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	13/12/2010	Foreign Exchange Future	18.20	Put		8,434.00000	8,430,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		8.00000	9,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,441.00000	6,438,000	29.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		33.00000	34,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,466.00000	4,463,000	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		97.00000	97,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,530.00000	2,526,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		175.00000	175,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,608.00000	1,604,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		349.00000	349,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		782.00000	778,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		787.00000	790,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		220.00000	219,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,600.00000	1,606,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		33.00000	35,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		106.00000	106,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,389.00000	2,385,000	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,483.00000	10,479,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,484.00000	8,480,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		8.00000	9,000	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,491.00000	6,488,000	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		32.00000	33,000	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,515.00000	4,512,000	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		94.00000	95,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,577.00000	2,574,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		170.00000	170,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,653.00000	1,649,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		336.00000	336,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		819.00000	815,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		756.00000	759,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		239.00000	238,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,554.00000	1,559,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		37.00000	38,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,183.00000	11,179,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,184.00000	9,180,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		4.00000	4,000	29.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,187.00000	7,183,000	29.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		21.00000	22,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,204.00000	5,201,000	29.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		64.00000	65,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,247.00000	3,244,000	25.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		113.00000	113,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,296.00000	2,292,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		205.00000	205,000	20.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,388.00000	1,384,000	20.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		423.00000	423,000	17.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		606.00000	602,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		957.00000	961,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		140.00000	140,000	15.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,083.00000	11,079,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,084.00000	9,080,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		4.00000	5,000	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,087.00000	7,084,000	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		22.00000	24,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,105.00000	5,103,000	29.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		68.00000	68,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,151.00000	3,147,000	25.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		120.00000	120,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,203.00000	2,199,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		219.00000	219,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,302.00000	1,298,000	20.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		457.00000	458,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		540.00000	537,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,031.00000	1,035,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		114.00000	114,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,233.00000	10,229,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,234.00000	8,230,000	28.57	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	13/12/2010	Foreign Exchange Future	16.00	Call		10.00000	11,000	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,243.00000	6,240,000	29.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		38.00000	39,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,271.00000	4,268,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		109.00000	110,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,342.00000	2,339,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		198.00000	199,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,431.00000	1,428,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		407.00000	407,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		640.00000	636,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		921.00000	925,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		154.00000	154,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,789.00000	1,795,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		22.00000	24,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,333.00000	10,329,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,334.00000	8,330,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		9.00000	10,000	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,342.00000	6,339,000	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		35.00000	36,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,368.00000	4,365,000	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		103.00000	103,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,436.00000	2,432,000	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		186.00000	187,000	21.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,519.00000	1,516,000	21.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		377.00000	377,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		710.00000	706,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		852.00000	856,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		185.00000	185,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,694.00000	1,700,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		27.00000	29,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,633.00000	10,629,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,634.00000	8,630,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		7.00000	8,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,640.00000	6,637,000	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		29.00000	30,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,662.00000	4,659,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		86.00000	87,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,719.00000	2,716,000	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		155.00000	156,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,788.00000	1,785,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		301.00000	301,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		934.00000	930,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		668.00000	670,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		301.00000	299,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,416.00000	1,421,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		49.00000	50,000	16.14	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	20.55	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,783.00000	10,779,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,784.00000	8,780,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		6.00000	7,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,789.00000	6,786,000	29.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		26.00000	28,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,809.00000	4,807,000	28.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		79.00000	80,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,862.00000	2,859,000	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		142.00000	143,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,925.00000	1,922,000	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		270.00000	270,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,053.00000	1,049,000	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		589.00000	590,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		372.00000	369,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,282.00000	1,287,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		65.00000	66,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,083.00000	10,079,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,085.00000	8,081,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		12.00000	13,000	30.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,095.00000	6,092,000	30.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		41.00000	42,000	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,124.00000	4,121,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,933.00000	1,938,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		16.00000	17,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,133.00000	10,129,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,135.00000	8,130,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		11.00000	13,000	30.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,144.00000	6,142,000	30.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		40.00000	41,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,173.00000	4,170,000	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		116.00000	117,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,249.00000	2,246,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		212.00000	212,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,345.00000	1,341,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		440.00000	440,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		573.00000	569,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		993.00000	997,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		126.00000	126,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,885.00000	1,890,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	19,000	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,183.00000	10,179,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,184.00000	8,180,000	28.57	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	13/12/2010	Foreign Exchange Future	15.95	Call		11.00000	12,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,194.00000	6,191,000	29.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		39.00000	40,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,222.00000	4,219,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,837.00000	1,842,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		20.00000	21,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		857.00000	853,000	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		324.00000	324,000	18.76	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			346.77400	346.34500			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.14000	318.90700			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.44600	324.24700			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.47090	6.48630		16.42	291,190.50	45	7,725.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,114.00000	8,129,000	64.38	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	58.97	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,114.00000	6,129,000	58.97	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	50.19	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,114.00000	4,129,000	50.19	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	40.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,114.00000	2,129,000	40.96	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		46.00000	39,000	18.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		160.00000	168,000	18.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		887.00000	871,000	26.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	26.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		1,886.00000	1,871,000	24.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		2,886.00000	2,871,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,886.00000	3,871,000	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		8,064.00000	8,079,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	58.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		6,064.00000	6,079,000	58.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	49.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		4,064.00000	4,079,000	49.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		2,064.00000	2,079,000	40.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		61.00000	52,000	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		125.00000	131,000	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		936.00000	921,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		1,936.00000	1,921,000	24.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		2,936.00000	2,921,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		3,936.00000	3,921,000	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	25.21	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	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		8,014.00000	8,029,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	58.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		6,014.00000	6,029,000	58.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	49.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		4,014.00000	4,029,000	49.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		2,014.00000	2,029,000	40.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		79.00000	69,000	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		93.00000	98,000	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		986.00000	971,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		1,986.00000	1,971,000	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		2,986.00000	2,971,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		3,986.00000	3,971,000	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		27.00000	22,000	19.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		241.00000	251,000	19.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,364.00000	8,379,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	59.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,364.00000	6,379,000	59.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	51.32	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		4,364.00000	4,379,000	51.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,364.00000	2,379,000	42.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		12.00000	9,000	21.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		376.00000	388,000	21.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		638.00000	622,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	1,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,636.00000	1,621,000	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,636.00000	2,621,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,636.00000	3,621,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,264.00000	8,279,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	59.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,264.00000	6,279,000	59.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	50.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,264.00000	4,279,000	50.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	41.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,264.00000	2,279,000	41.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		20.00000	16,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		284.00000	295,000	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		737.00000	721,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	0,000	24.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,736.00000	1,721,000	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,736.00000	2,721,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,736.00000	3,721,000	24.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	24.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,414.00000	8,429,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	59.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,414.00000	6,429,000	59.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	51.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,414.00000	4,429,000	51.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	42.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,414.00000	2,429,000	42.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		9.00000	7,000	21.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		423.00000	436,000	21.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		588.00000	573,000	23.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	2,000	23.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,586.00000	1,571,000	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,586.00000	2,571,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,586.00000	3,571,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	64.38	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	14.80	Put		8,314.00000	8,329,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	59.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,314.00000	6,329,000	59.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	51.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,314.00000	4,329,000	51.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	41.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,314.00000	2,329,000	41.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		16.00000	12,000	20.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		330.00000	341,000	20.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		687.00000	672,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,686.00000	1,671,000	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,686.00000	2,671,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,686.00000	3,671,000	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		8,164.00000	8,179,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	59.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		6,164.00000	6,179,000	59.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	50.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		4,164.00000	4,179,000	50.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	41.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		2,164.00000	2,179,000	41.19	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		35.00000	30,000	18.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		199.00000	209,000	18.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		837.00000	821,000	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,836.00000	1,821,000	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,836.00000	2,821,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,836.00000	3,821,000	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,664.00000	8,679,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	60.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,664.00000	6,679,000	60.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	52.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,664.00000	4,679,000	52.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	43.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,664.00000	2,679,000	43.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		3.00000	2,000	24.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		667.00000	681,000	24.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		346.00000	331,000	20.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		10.00000	10,000	20.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,336.00000	1,321,000	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,336.00000	2,321,000	24.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,336.00000	3,321,000	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,614.00000	8,629,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	60.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,614.00000	6,629,000	60.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	52.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,614.00000	4,629,000	52.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	43.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,614.00000	2,629,000	43.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		3.00000	2,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		617.00000	631,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		393.00000	378,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		7.00000	7,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,386.00000	1,371,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	26.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,386.00000	2,371,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,386.00000	3,371,000	24.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,514.00000	8,529,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	60.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,514.00000	6,529,000	60.14	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	52.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,514.00000	4,529,000	52.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	42.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,514.00000	2,529,000	42.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		5.00000	4,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		519.00000	533,000	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		490.00000	474,000	21.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	3,000	21.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,486.00000	1,471,000	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,486.00000	2,471,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,486.00000	3,471,000	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,464.00000	8,479,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	59.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,464.00000	6,479,000	59.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	51.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,464.00000	4,479,000	51.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	42.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,464.00000	2,479,000	42.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		7.00000	5,000	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		471.00000	484,000	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		539.00000	523,000	22.47	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		3.00000	2,000	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,536.00000	1,521,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,536.00000	2,521,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,536.00000	3,521,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,714.00000	8,729,000	64.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	60.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,714.00000	6,729,000	60.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	52.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,714.00000	4,729,000	52.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	43.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,714.00000	2,729,000	43.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		2.00000	1,000	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		716.00000	730,000	25.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		300.00000	285,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		14.00000	14,000	19.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,286.00000	1,271,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	27.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,286.00000	2,271,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,286.00000	3,271,000	24.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,564.00000	8,579,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,564.00000	6,579,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	52.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,564.00000	4,579,000	52.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	43.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,564.00000	2,579,000	43.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		4.00000	3,000	23.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		568.00000	582,000	23.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		441.00000	426,000	21.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,436.00000	1,421,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,436.00000	2,421,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,436.00000	3,421,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,764.00000	8,779,000	64.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	60.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,764.00000	6,779,000	60.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	53.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,764.00000	4,779,000	53.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	43.97	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		2,764.00000	2,779,000	43.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		2.00000	1,000	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		766.00000	780,000	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		255.00000	241,000	18.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		19.00000	20,000	18.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,236.00000	1,221,000	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,236.00000	2,221,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,236.00000	3,221,000	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.29	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.50030	6.51590		16.02	0.00	0	5,557.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		106.00000	102,000	17.72	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		490.00000	502,000	17.72	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.52760	6.54220		16.04	0.00	0	5,258.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		195.00000	190,000	17.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		553.00000	562,000	17.64	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		591.00000	601,000	17.84	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		183.00000	179,000	17.84	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.36600	7.36630		10.94	0.00	0	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		95.00000	101,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		29.00000	35,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		62.00000	69,000	10.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		46.00000	53,000	10.94	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		134.00000	139,000	11.91	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		18.00000	23,000	11.91	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future			7.47440	7.47430		12.51	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Call		180.00000	187,000	12.51	0.00	0	0.00
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		206.00000	213,000	12.51	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.64100	140.55200			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.97900	142.90500			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			320.45400	320.22000		6.57	0.00	0	325.00
GOVI	On 05/08/2010	GOVI	315.60	Call		63,201.00000	64,626,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		17,001.00000	16,086,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			325.78200	325.58100			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		34,190.00000	32,180,000		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		34,290.00000	32,280,000		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		34,090.00000	32,080,000		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			379.17100	379.07700			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	6.59500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.54700	6.53500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.49400	6.49500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.47100	6.49500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.47100	6.49500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.47200	6.48500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.47200	6.47500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.63000	6.64500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.87100	6.88500			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.24500	7.25500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.56800	7.56500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.78800	7.77500			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			311.59300	311.36400			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.77300	316.57800			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.08100	8.10000		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,113.00000	3,190,000	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		125.00000	113,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,141.00000	2,206,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		291.00000	267,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,161.00000	4,244,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		49.00000	43,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		611.00000	571,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,309.00000	1,358,000	4.25	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.16800	8.18500		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,240.00000	2,286,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		850.00000	820,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,391.00000	2,438,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		782.00000	753,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,094.00000	2,137,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		923.00000	890,000	4.48	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.22800	8.24400		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,008.00000	1,030,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,472.00000	2,426,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,096.00000	1,119,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,346.00000	2,301,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		926.00000	946,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,605.00000	2,557,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.98900	8.98900		10.00	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,435.00000	3,421,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,049.00000	1,035,000	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		1,034.00000	1,020,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,287.00000	3,273,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,993.00000	6,987,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		242.00000	236,000	11.09	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,942.00000	8,938,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		105.00000	101,000	11.37	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.05400	9.05200		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,380.00000	4,358,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,590.00000	2,587,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,649.00000	4,627,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,414.00000	2,410,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,113.00000	4,092,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,771.00000	2,768,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,902.00000	4,903,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,088.00000	2,071,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.10400	9.10100		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,661.00000	3,640,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,578.00000	4,584,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,891.00000	3,869,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,353.00000	4,358,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,440.00000	3,419,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,815.00000	4,821,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.02300	8.04200		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,470.00000	3,537,000	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		21.00000	18,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.10900	8.12700		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,918.00000	1,957,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		628.00000	604,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,040.00000	2,080,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		578.00000	556,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,799.00000	1,837,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		681.00000	656,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.16600	8.18100		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		997.00000	1,016,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,596.00000	1,565,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,076.00000	1,096,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,509.00000	1,480,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		922.00000	940,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,687.00000	1,656,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.66400	8.68400		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,071.00000	3,155,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		214.00000	195,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.75300	8.77200		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,206.00000	3,269,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		859.00000	828,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,383.00000	3,447,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		795.00000	764,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,033.00000	3,094,000	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		929.00000	895,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.82400	8.84100		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,353.00000	1,381,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,018.00000	2,964,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,457.00000	1,487,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,875.00000	2,823,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,254.00000	1,280,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,166.00000	3,110,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.71900	8.73900		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,145.00000	3,234,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		296.00000	271,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,069.00000	1,115,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,291.00000	1,223,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.79900	8.81800		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,346.00000	3,414,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		990.00000	953,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,539.00000	3,609,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		916.00000	880,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,162.00000	3,228,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,075.00000	1,036,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.86000	8.87700		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,441.00000	1,472,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,506.00000	3,445,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,554.00000	1,586,000	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		3,342.00000	3,282,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,335.00000	1,364,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,678.00000	3,615,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.98500	8.00400		3.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,874.00000	2,927,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		18.00000	15,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.08300	8.10000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,546.00000	1,575,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		461.00000	444,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,643.00000	1,674,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		424.00000	408,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,451.00000	1,479,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		501.00000	483,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.14900	8.16200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		800.00000	813,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,212.00000	1,192,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		860.00000	873,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,145.00000	1,125,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		744.00000	756,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,284.00000	1,263,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.75600	8.77600		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,302.00000	4,406,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		141.00000	127,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,075.00000	3,167,000	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		322.00000	296,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,384.00000	3,278,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		198.00000	210,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.82700	8.84600		8.25	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,429.00000	3,498,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,125.00000	1,084,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,626.00000	3,698,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,042.00000	1,004,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,236.00000	3,303,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,213.00000	1,170,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.88200	8.90000		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,060.00000	2,102,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,917.00000	2,857,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,201.00000	2,245,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,771.00000	2,713,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,925.00000	1,965,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,070.00000	3,008,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.81200	8.83200		8.25	0.00	0	9,147.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,169.00000	4,275,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		179.00000	162,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.88100	8.90000		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,374.00000	3,444,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,291.00000	1,246,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,573.00000	3,645,000	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		1,198.00000	1,155,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,179.00000	3,247,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,390.00000	1,343,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.93400	8.95200		9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,059.00000	2,101,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,270.00000	3,205,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,201.00000	2,245,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,110.00000	3,047,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,922.00000	1,963,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,436.00000	3,370,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.89700	8.90600		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,104.00000	1,120,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,341.00000	2,286,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.94500	8.95400		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,993.00000	3,022,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,638.00000	2,597,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,203.00000	3,233,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,465.00000	2,426,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,790.00000	2,817,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,821.00000	2,778,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.98100	8.98900		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,496.00000	3,522,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,411.00000	3,376,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,703.00000	3,730,000	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		3,236.00000	3,202,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,296.00000	3,321,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,597.00000	3,560,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.59200	316.36000			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.85500	321.65700			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>259,649,804.00</b>	<b>34,882</b>	<b>811,157.00</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			7.06000	7.09000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.02000	8.04000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94000	8.94000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.96000	7.98000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.60000	8.62000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.66000	8.68000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.91000	7.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.70000	8.72000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.76000	8.78000			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			8.86000	8.87000			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>259,649,804.00</b>	<b>34,882</b>	<b>811,157.00</b>