



# Daily MTM Report

Daily summary for: 17/05/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.59930	7.59130		15.81	18,473,898.30	2,431	254,256.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		8.00000	6,000	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		817.00000	807,000	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,559.00000	8,551,000	49.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,559.00000	6,551,000	45.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,441.00000	3,449,000	37.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	37.86	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,609.00000	8,601,000	49.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	45.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,609.00000	6,601,000	45.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,391.00000	3,399,000	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	49.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,709.00000	8,701,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,009.00000	9,001,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,209.00000	9,201,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,209.00000	7,201,000	47.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,209.00000	3,201,000	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,159.00000	9,151,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	47.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,159.00000	7,151,000	47.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,159.00000	3,151,000	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,841.00000	1,849,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,841.00000	2,849,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,109.00000	9,101,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	47.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,109.00000	7,101,000	47.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,909.00000	8,901,000	49.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,959.00000	8,951,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,859.00000	8,851,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,859.00000	6,851,000	46.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		229.00000	224,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		88.00000	75,000	16.45	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,142.00000	1,150,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,141.00000	2,149,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,141.00000	3,149,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,759.00000	8,751,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	46.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,759.00000	6,751,000	46.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,242.00000	1,249,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,241.00000	2,249,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,241.00000	3,249,000	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	49.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,659.00000	8,651,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		380.00000	380,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		39.00000	31,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,341.00000	1,349,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,341.00000	3,349,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,709.00000	6,701,000	46.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,209.00000	5,201,000	42.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		12.00000	9,000	19.60	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		721.00000	710,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		340.00000	338,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		49.00000	39,000	17.09	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,292.00000	1,299,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,291.00000	2,299,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,291.00000	3,299,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		7.00000	5,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		866.00000	856,000	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	2,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,162.00000	1,153,000	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,009.00000	7,001,000	46.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,959.00000	6,951,000	46.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,959.00000	3,951,000	39.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,909.00000	6,901,000	46.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3.00000	2,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,112.00000	1,103,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		894.00000	901,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		3.00000	2,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,891.00000	1,899,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,891.00000	2,899,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		6.00000	4,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		915.00000	905,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		197.00000	191,000	16.24	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		106.00000	92,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,091.00000	2,099,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,091.00000	3,099,000	34.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,459.00000	5,451,000	43.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	40.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,459.00000	4,451,000	40.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,459.00000	3,451,000	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		5.00000	4,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		964.00000	955,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		167.00000	160,000	16.03	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		126.00000	111,000	16.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,042.00000	1,050,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,041.00000	2,049,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,041.00000	3,049,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	43.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,509.00000	5,501,000	43.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	40.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,509.00000	4,501,000	40.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,509.00000	3,501,000	36.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4.00000	3,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,013.00000	1,004,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		993.00000	1,000,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		2.00000	1,000	20.08	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	5.60	Call		1,991.00000	1,999,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,991.00000	2,999,000	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	43.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,559.00000	5,551,000	43.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,559.00000	3,551,000	36.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	3,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,063.00000	1,054,000	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		943.00000	950,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		2.00000	1,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,941.00000	1,949,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,941.00000	2,949,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,709.00000	5,701,000	43.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	41.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,709.00000	4,701,000	41.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,709.00000	3,701,000	37.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	1,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,211.00000	1,202,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		72.00000	65,000	16.89	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		281.00000	266,000	16.89	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		795.00000	802,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		4.00000	3,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,791.00000	1,799,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,791.00000	2,799,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		61.00000	54,000	17.16	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		320.00000	305,000	17.16	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		747.00000	753,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		6.00000	4,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,741.00000	1,749,000	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,741.00000	2,749,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,809.00000	5,801,000	44.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,809.00000	3,801,000	38.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,311.00000	1,302,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		51.00000	45,000	17.44	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		360.00000	346,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		698.00000	704,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		7.00000	5,000	18.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,691.00000	1,699,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,691.00000	2,699,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,909.00000	5,901,000	44.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,909.00000	3,901,000	39.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,109.00000	6,101,000	44.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	42.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,109.00000	5,101,000	42.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,109.00000	4,101,000	39.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,109.00000	3,101,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,059.00000	6,051,000	44.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,059.00000	5,051,000	42.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	39.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,059.00000	4,051,000	39.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		466.00000	468,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		25.00000	19,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,441.00000	1,449,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,441.00000	2,449,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,009.00000	6,001,000	44.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,009.00000	4,001,000	39.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,009.00000	3,001,000	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,510.00000	1,502,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		25.00000	21,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		534.00000	522,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		511.00000	514,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		20.00000	15,000	17.95	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,491.00000	1,499,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,491.00000	2,499,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,859.00000	5,851,000	44.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,859.00000	3,851,000	38.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		43.00000	37,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		402.00000	388,000	17.71	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	14/06/2010	Foreign Exchange Future	6.95	Call		651.00000	656,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		10.00000	7,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,641.00000	1,649,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,641.00000	2,649,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,759.00000	5,751,000	44.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,759.00000	4,751,000	41.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,759.00000	3,751,000	38.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,360.00000	1,352,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	1,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,261.00000	1,252,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,409.00000	5,401,000	43.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	40.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,409.00000	4,401,000	40.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,410.00000	1,402,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		603.00000	608,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		12.00000	9,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,591.00000	1,599,000	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,609.00000	5,601,000	43.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,609.00000	3,601,000	37.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	24.47	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,610.00000	1,601,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		423.00000	423,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		32.00000	24,000	17.52	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,391.00000	1,399,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,391.00000	2,399,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,259.00000	4,251,000	40.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,660.00000	1,651,000	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,460.00000	1,452,000	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		301.00000	298,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		60.00000	49,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	48.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,909.00000	7,901,000	48.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,409.00000	6,401,000	45.51	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	12.50	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,909.00000	4,901,000	41.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,409.00000	3,401,000	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,092.00000	1,100,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,591.00000	2,599,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,091.00000	4,099,000	43.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,159.00000	8,151,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	46.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,659.00000	6,651,000	46.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,659.00000	3,651,000	37.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		15.00000	11,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		674.00000	662,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		844.00000	851,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		3.00000	2,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,341.00000	2,349,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,841.00000	3,849,000	41.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	41.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	25.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,709.00000	1,701,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		140.00000	132,000	15.81	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		149.00000	133,000	15.81	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,659.00000	4,651,000	41.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.47	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,309.00000	4,301,000	40.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	0,000	24.20	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,560.00000	1,551,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,759.00000	1,751,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		119.00000	112,000	16.08	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		178.00000	163,000	16.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,609.00000	4,601,000	41.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,009.00000	2,001,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,909.00000	1,901,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		101.00000	94,000	16.35	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		210.00000	195,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,059.00000	2,051,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,959.00000	1,951,000	26.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,859.00000	1,851,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		86.00000	78,000	16.62	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		245.00000	229,000	16.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,959.00000	4,951,000	42.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		21.00000	17,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		580.00000	568,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	42.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,159.00000	5,151,000	42.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,059.00000	3,051,000	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,959.00000	2,951,000	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,859.00000	2,851,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		10.00000	8,000	19.87	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		769.00000	759,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,009.00000	5,001,000	42.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,909.00000	2,901,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,809.00000	2,801,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		17.00000	14,000	19.06	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		626.00000	615,000	19.06	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	41.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,859.00000	4,851,000	41.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,759.00000	2,751,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,659.00000	2,651,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,559.00000	2,551,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,459.00000	2,451,000	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,359.00000	2,351,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,259.00000	2,251,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,159.00000	2,151,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		30.00000	25,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		489.00000	476,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.08	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,559.00000	4,551,000	41.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	25.55	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,809.00000	1,801,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,809.00000	4,801,000	41.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,709.00000	2,701,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,609.00000	2,601,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,509.00000	2,501,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,309.00000	2,301,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,209.00000	2,201,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,109.00000	2,101,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		36.00000	30,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		445.00000	431,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,409.00000	2,401,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,109.00000	8,101,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,891.00000	3,899,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,159.00000	6,151,000	44.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,159.00000	4,151,000	40.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,209.00000	8,201,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,209.00000	6,201,000	45.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,209.00000	4,201,000	40.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,791.00000	3,799,000	41.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	41.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,359.00000	8,351,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,359.00000	6,351,000	45.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,359.00000	4,351,000	40.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,641.00000	3,649,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	39.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,259.00000	8,251,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,259.00000	6,251,000	45.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,741.00000	3,749,000	40.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	40.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,909.00000	9,901,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,309.00000	8,301,000	49.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,309.00000	6,301,000	45.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,691.00000	3,699,000	40.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,409.00000	8,401,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,591.00000	3,599,000	39.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	39.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,459.00000	8,451,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,459.00000	6,451,000	45.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		557.00000	560,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		16.00000	11,000	18.16	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,541.00000	1,549,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,541.00000	2,549,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,541.00000	3,549,000	38.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,009.00000	8,001,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,991.00000	3,999,000	43.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	43.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	49.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,059.00000	8,051,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,941.00000	3,949,000	42.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,509.00000	8,501,000	49.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	45.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,509.00000	6,501,000	45.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,491.00000	3,499,000	38.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	38.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		264.00000	260,000	16.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		73.00000	61,000	16.67	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.71660	7.70770		16.06	3,009,474.00	390	32,928.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,142.00000	8,133,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,142.00000	6,133,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,143.00000	4,134,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		23.00000	21,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,165.00000	2,154,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		889.00000	892,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		31.00000	25,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,860.00000	1,869,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,858.00000	2,867,000	25.89	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	4.85	Put		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,858.00000	3,867,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,092.00000	8,083,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,092.00000	6,083,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,093.00000	4,084,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		25.00000	22,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,117.00000	2,105,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		262.00000	251,000	16.48	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		354.00000	334,000	16.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		934.00000	937,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		26.00000	20,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,910.00000	1,918,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,908.00000	2,917,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,908.00000	3,917,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		244.00000	234,000	16.69	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		386.00000	367,000	16.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,192.00000	8,183,000	34.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,192.00000	6,183,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,193.00000	4,184,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		22.00000	19,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,214.00000	2,202,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		228.00000	218,000	16.91	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		420.00000	401,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		846.00000	847,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		38.00000	30,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,811.00000	1,819,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,808.00000	2,817,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,808.00000	3,817,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,242.00000	8,233,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,242.00000	6,233,000	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,243.00000	4,234,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		20.00000	17,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,262.00000	2,250,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		213.00000	203,000	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		455.00000	436,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		803.00000	804,000	15.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		45.00000	37,000	15.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,761.00000	1,769,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,758.00000	2,767,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,758.00000	3,767,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,342.00000	8,333,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,342.00000	6,333,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,343.00000	4,334,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		17.00000	15,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,359.00000	2,348,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		186.00000	176,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		528.00000	509,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		720.00000	719,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		62.00000	52,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,662.00000	1,670,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	3,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,658.00000	2,667,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,658.00000	3,667,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,392.00000	8,383,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,392.00000	6,383,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,393.00000	4,384,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		16.00000	14,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,408.00000	2,397,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		174.00000	164,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		566.00000	547,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		680.00000	678,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		72.00000	61,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,612.00000	1,620,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	3,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,608.00000	2,617,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,608.00000	3,617,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,442.00000	8,433,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,442.00000	6,433,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	26.35	0.00	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		4,443.00000	4,434,000	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		15.00000	12,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,457.00000	2,445,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		163.00000	153,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		605.00000	586,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		641.00000	638,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		83.00000	71,000	15.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,563.00000	1,570,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	3,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,558.00000	2,567,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,558.00000	3,567,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,592.00000	8,583,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,592.00000	6,583,000	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,593.00000	4,583,000	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	10,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,603.00000	2,593,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		532.00000	527,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		124.00000	110,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,415.00000	1,422,000	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	5,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,409.00000	2,417,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	23.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,408.00000	3,417,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,542.00000	8,533,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,542.00000	6,533,000	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,543.00000	4,533,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	11,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,554.00000	2,544,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		143.00000	133,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		685.00000	666,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		567.00000	563,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		109.00000	96,000	15.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,464.00000	1,471,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		6.00000	4,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,458.00000	2,467,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,458.00000	3,467,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,692.00000	8,683,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,692.00000	6,683,000	31.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,693.00000	4,683,000	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		10.00000	8,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,702.00000	2,691,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		118.00000	109,000	19.04	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		810.00000	792,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		466.00000	459,000	15.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		158.00000	142,000	15.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,317.00000	1,323,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	6,000	16.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,309.00000	2,317,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,308.00000	3,317,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		134.00000	124,000	18.61	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		726.00000	707,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,992.00000	7,983,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,992.00000	5,983,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,993.00000	3,984,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		30.00000	26,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,022.00000	2,009,000	24.58	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	13/09/2010	Foreign Exchange Future	7.70	Call		300.00000	290,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		292.00000	273,000	16.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,025.00000	1,030,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		17.00000	13,000	15.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,010.00000	2,018,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,008.00000	3,017,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,008.00000	4,017,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,042.00000	8,033,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,042.00000	6,033,000	29.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,043.00000	4,034,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		27.00000	24,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,069.00000	2,057,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		280.00000	270,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		322.00000	303,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		979.00000	984,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		21.00000	17,000	15.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,960.00000	1,968,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,958.00000	2,967,000	26.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,958.00000	3,967,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,292.00000	8,283,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,292.00000	6,283,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,293.00000	4,284,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		19.00000	16,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,311.00000	2,299,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		199.00000	189,000	17.33	0.00	0	1,100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		491.00000	472,000	17.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		761.00000	761,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		53.00000	44,000	15.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,712.00000	1,719,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	2,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,708.00000	2,717,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,708.00000	3,717,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,492.00000	8,483,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,492.00000	6,483,000	30.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,493.00000	4,483,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	11,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,505.00000	2,494,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		152.00000	143,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		644.00000	626,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		603.00000	600,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		95.00000	83,000	15.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,514.00000	1,521,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	4,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,508.00000	2,517,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,508.00000	3,517,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,642.00000	8,633,000	34.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,642.00000	6,633,000	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,643.00000	4,633,000	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		11.00000	9,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,653.00000	2,642,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		125.00000	116,000	18.83	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		767.00000	749,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		498.00000	492,000	15.76	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		140.00000	125,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,366.00000	1,373,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	6,000	17.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,359.00000	2,367,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,358.00000	3,367,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		43.00000	38,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,635.00000	1,621,000	22.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		49.00000	44,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,491.00000	1,477,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		939.00000	922,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		97.00000	89,000	19.68	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,073.00000	1,057,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		81.00000	74,000	20.32	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		52.00000	47,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,444.00000	1,430,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		58.00000	52,000	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,350.00000	1,335,000	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		92.00000	84,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		984.00000	967,000	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		242.00000	224,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		350.00000	341,000	15.97	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		324.00000	315,000	16.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		266.00000	248,000	16.01	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			7.83210	7.82230		16.25	2,067,674.40	264	7,640.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,129.00000	8,118,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,129.00000	6,119,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		20.00000	17,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,148.00000	4,135,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		72.00000	64,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,200.00000	2,182,000	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		356.00000	340,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		484.00000	458,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		948.00000	944,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		76.00000	62,000	14.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,882.00000	1,889,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	7,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,874.00000	2,883,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,873.00000	3,882,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		204.00000	189,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		932.00000	907,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,178.00000	8,168,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,179.00000	6,169,000	26.11	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		18.00000	16,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,196.00000	4,184,000	27.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		69.00000	61,000	23.49	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,247.00000	2,229,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		909.00000	903,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		87.00000	71,000	14.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,833.00000	1,839,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	7,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,824.00000	2,833,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,823.00000	3,832,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,228.00000	8,218,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,229.00000	6,219,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		17.00000	15,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,245.00000	4,233,000	27.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		67.00000	59,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,295.00000	2,277,000	23.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		323.00000	307,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		551.00000	525,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		870.00000	864,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		98.00000	82,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,784.00000	1,790,000	17.23	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	6.05	Put		12.00000	8,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,774.00000	2,783,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,773.00000	3,782,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,278.00000	8,268,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,279.00000	6,269,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		16.00000	14,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,294.00000	4,282,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		65.00000	57,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,343.00000	2,325,000	23.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		308.00000	292,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		586.00000	560,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		832.00000	825,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		110.00000	93,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,735.00000	1,741,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	9,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,724.00000	2,734,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,723.00000	3,732,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		339.00000	323,000	16.77	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		517.00000	491,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,328.00000	8,318,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,329.00000	6,319,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		15.00000	13,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,343.00000	4,331,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		62.00000	55,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,373,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		294.00000	278,000	17.28	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		622.00000	596,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		795.00000	787,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		123.00000	105,000	15.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,687.00000	1,692,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		15.00000	10,000	16.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,675.00000	2,684,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,673.00000	3,682,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,378.00000	8,368,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,379.00000	6,369,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		14.00000	12,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,392.00000	4,380,000	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		60.00000	53,000	23.96	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,438.00000	2,421,000	23.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		280.00000	264,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		658.00000	632,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		759.00000	751,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		137.00000	119,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,638.00000	1,644,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		16.00000	12,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,625.00000	2,634,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,623.00000	3,632,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,428.00000	8,418,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,429.00000	6,419,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		14.00000	11,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,442.00000	4,429,000	27.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		58.00000	51,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,486.00000	2,469,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		268.00000	252,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		696.00000	670,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		724.00000	715,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		152.00000	133,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,590.00000	1,595,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		18.00000	13,000	16.60	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	5.25	Call		2,575.00000	2,584,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,573.00000	3,582,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,628.00000	8,618,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,629.00000	6,619,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		11.00000	9,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,639.00000	4,627,000	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		51.00000	44,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,679.00000	2,662,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		223.00000	208,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		851.00000	826,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		595.00000	584,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		223.00000	202,000	15.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,398.00000	1,402,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		26.00000	20,000	15.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,376.00000	2,385,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	3,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,373.00000	3,383,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,578.00000	8,568,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,579.00000	6,569,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		11.00000	9,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,589.00000	4,577,000	27.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		52.00000	46,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,630.00000	2,614,000	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		233.00000	218,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		811.00000	786,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		626.00000	615,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		204.00000	183,000	15.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,446.00000	1,450,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		24.00000	18,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,426.00000	2,434,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	2,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,423.00000	3,433,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		195.00000	180,000	18.83	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		973.00000	948,000	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,678.00000	8,668,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,679.00000	6,669,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		10.00000	8,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,688.00000	4,676,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		49.00000	43,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,727.00000	2,711,000	24.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		213.00000	198,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		891.00000	866,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		566.00000	554,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		244.00000	222,000	15.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,351.00000	1,354,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		29.00000	22,000	15.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,327.00000	2,335,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	3,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,323.00000	3,333,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		255.00000	240,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		733.00000	708,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,029.00000	8,018,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,030.00000	6,019,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		22.00000	19,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,050.00000	4,037,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		78.00000	69,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,106.00000	2,087,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		392.00000	376,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		420.00000	394,000	16.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,030.00000	1,028,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		58.00000	46,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,980.00000	1,987,000	17.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	5,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,974.00000	2,983,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,973.00000	3,982,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,079.00000	8,068,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,079.00000	6,069,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		21.00000	18,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,099.00000	4,086,000	27.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		75.00000	66,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,153.00000	2,134,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		373.00000	358,000	16.42	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		451.00000	426,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		989.00000	985,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		67.00000	53,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,931.00000	1,938,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	6,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,924.00000	2,933,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,923.00000	3,932,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,478.00000	8,468,000	28.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,479.00000	6,469,000	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		13.00000	11,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,491.00000	4,479,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		56.00000	49,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,534.00000	2,517,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		690.00000	681,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		168.00000	149,000	15.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,542.00000	1,546,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		20.00000	14,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,525.00000	2,534,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,523.00000	3,532,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,528.00000	8,518,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,529.00000	6,519,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		12.00000	10,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,540.00000	4,528,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		54.00000	47,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,582.00000	2,565,000	24.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		244.00000	228,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		772.00000	746,000	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		658.00000	647,000	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		186.00000	165,000	15.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,494.00000	1,498,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		22.00000	16,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,476.00000	2,484,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	2,000	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,473.00000	3,482,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,229.00000	7,219,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		5.00000	4,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,233.00000	5,222,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		35.00000	30,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,263.00000	3,248,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		135.00000	122,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,363.00000	1,340,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,772.00000	4,782,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,408.00000	1,386,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		130.00000	118,000	20.56	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		98.00000	87,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,776.00000	1,755,000	21.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		121.00000	109,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,499.00000	1,477,000	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		94.00000	84,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,822.00000	1,802,000	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		412.00000	399,000	16.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		390.00000	367,000	16.17	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.94820	7.93780		16.37	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		462.00000	436,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		524.00000	488,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		440.00000	414,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		552.00000	516,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		485.00000	459,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		497.00000	461,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		892.00000	856,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		330.00000	304,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,657.00000	2,633,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		95.00000	81,000	23.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.06340	8.05320		16.52	0.00	0	450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		871.00000	876,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		268.00000	263,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		839.00000	844,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		286.00000	281,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		904.00000	909,000	16.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		251.00000	246,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			10.96830	11.05600		14.32	822,622.50	75	32,298.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,994.00000	11,082,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	43.52	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	14/06/2010	Foreign Exchange Future	20.05	Put		8,994.00000	9,082,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,294.00000	11,382,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,294.00000	9,382,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,794.00000	10,882,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,794.00000	8,882,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,794.00000	6,882,000	41.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,794.00000	4,882,000	36.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,644.00000	10,732,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,644.00000	8,732,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	41.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,644.00000	6,732,000	41.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,644.00000	4,732,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,544.00000	10,632,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,544.00000	8,632,000	43.52	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	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,545.00000	2,632,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		4.00000	2,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,548.00000	1,634,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		503.00000	425,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		47.00000	57,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,458.00000	1,370,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,344.00000	10,432,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,344.00000	8,432,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,394.00000	10,482,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,394.00000	8,482,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		5.00000	3,000	20.82	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,399.00000	1,485,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		69.00000	48,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		463.00000	530,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		633.00000	552,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		27.00000	34,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,607.00000	1,519,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	43.52	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	14/06/2010	Foreign Exchange Future	21.90	Put		10,844.00000	10,932,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,844.00000	6,932,000	41.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,844.00000	4,932,000	36.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		11,044.00000	11,132,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		9,044.00000	9,132,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		7,044.00000	7,132,000	42.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,194.00000	11,282,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,194.00000	9,282,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		9.00000	5,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,203.00000	1,287,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		115.00000	83,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		309.00000	365,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		819.00000	734,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		13.00000	16,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,244.00000	11,332,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,244.00000	9,332,000	43.52	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	14/06/2010	Foreign Exchange Future	11.30	Call		101.00000	72,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		345.00000	404,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		771.00000	688,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	20,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		11,144.00000	11,232,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		9,144.00000	9,232,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		3,144.00000	3,232,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,145.00000	2,233,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		10.00000	6,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,154.00000	1,238,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		130.00000	95,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		274.00000	327,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		866.00000	781,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		10.00000	13,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		11,094.00000	11,182,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	42.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,094.00000	7,182,000	42.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,094.00000	5,182,000	37.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	43.52	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	14/06/2010	Foreign Exchange Future	22.00	Put		10,944.00000	11,032,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,944.00000	9,032,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,894.00000	10,982,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,894.00000	8,982,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,894.00000	6,982,000	42.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,894.00000	4,982,000	36.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,744.00000	10,832,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,744.00000	8,832,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	41.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,744.00000	6,832,000	41.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,744.00000	4,832,000	36.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		27.00000	18,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		771.00000	850,000	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		346.00000	275,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		90.00000	107,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,259.00000	1,171,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		3.00000	3,000	18.84	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,694.00000	10,782,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,694.00000	8,782,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,594.00000	10,682,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,594.00000	8,682,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,595.00000	2,682,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		41.00000	27,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		635.00000	709,000	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		461.00000	385,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		55.00000	67,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,494.00000	10,582,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,494.00000	8,582,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	42.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,994.00000	7,082,000	42.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	40.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,994.00000	6,082,000	40.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,994.00000	5,082,000	37.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,994.00000	4,082,000	33.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		1.00000	0,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,495.00000	2,582,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		4.00000	3,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,498.00000	1,585,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		53.00000	36,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		547.00000	618,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		545.00000	466,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		39.00000	48,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,507.00000	1,420,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	2,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,194.00000	3,282,000	29.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,544.00000	7,632,000	43.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,544.00000	5,632,000	39.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,544.00000	4,632,000	35.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		13.00000	8,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,057.00000	1,140,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		166.00000	124,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		210.00000	256,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	42.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,444.00000	7,532,000	42.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	1,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,946.00000	2,033,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		16.00000	10,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		960.00000	1,042,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		215.00000	161,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		159.00000	193,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,061.00000	974,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		5.00000	6,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	42.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		7,144.00000	7,232,000	42.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	40.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		6,144.00000	6,232,000	40.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		5,144.00000	5,232,000	37.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		4,144.00000	4,232,000	33.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,645.00000	2,732,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		3.00000	2,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,647.00000	1,734,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		36.00000	24,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		680.00000	756,000	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		421.00000	347,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		65.00000	79,000	15.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,358.00000	1,270,000	19.51	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	9.70	Put		2.00000	2,000	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		24.00000	16,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		818.00000	898,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		310.00000	242,000	14.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		104.00000	124,000	14.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,209.00000	1,122,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	4,000	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	41.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,594.00000	6,682,000	41.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,594.00000	5,682,000	39.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		2,095.00000	2,183,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		11.00000	7,000	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,105.00000	1,189,000	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		914.00000	829,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		8.00000	11,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	42.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,494.00000	7,582,000	42.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,494.00000	5,582,000	39.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,494.00000	4,582,000	35.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,994.00000	3,082,000	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,995.00000	2,083,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		14.00000	9,000	19.09	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		1,008.00000	1,091,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		188.00000	142,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		182.00000	224,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,011.00000	925,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		5.00000	7,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	42.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,394.00000	7,482,000	42.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	41.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,394.00000	6,482,000	41.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,394.00000	5,482,000	38.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	34.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,394.00000	4,482,000	34.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	1,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,896.00000	1,983,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		19.00000	12,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		913.00000	994,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		245.00000	183,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		139.00000	165,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,110.00000	1,023,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		4.00000	5,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	1,000	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,846.00000	1,933,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		21.00000	14,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		865.00000	946,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,160.00000	1,072,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		4.00000	4,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	42.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,194.00000	7,282,000	42.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	41.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,194.00000	6,282,000	41.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,194.00000	5,282,000	37.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,194.00000	4,282,000	34.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	2,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,697.00000	1,784,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		31.00000	21,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		725.00000	803,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		383.00000	310,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		77.00000	92,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,308.00000	1,221,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	3,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,694.00000	2,782,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,944.00000	7,032,000	42.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	40.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,944.00000	6,032,000	40.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,944.00000	5,032,000	36.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	33.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,944.00000	4,032,000	33.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,395.00000	2,482,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	41.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,694.00000	6,782,000	41.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,694.00000	5,782,000	39.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,694.00000	4,782,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,694.00000	3,782,000	31.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	1,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,195.00000	2,283,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,494.00000	6,582,000	41.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		89.00000	63,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		383.00000	445,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		725.00000	642,000	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		19.00000	24,000	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,707.00000	1,619,000	21.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,344.00000	6,432,000	41.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,344.00000	5,432,000	38.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.19	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,344.00000	3,432,000	30.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		78.00000	55,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		422.00000	487,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		679.00000	596,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		23.00000	28,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,444.00000	5,532,000	38.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,444.00000	4,532,000	35.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,444.00000	3,532,000	30.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,445.00000	2,532,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		5.00000	3,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,449.00000	1,535,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		60.00000	41,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		504.00000	573,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		589.00000	508,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		33.00000	40,000	15.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,557.00000	1,470,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,844.00000	8,932,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,344.00000	7,432,000	42.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	40.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,844.00000	5,932,000	40.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,344.00000	4,432,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,844.00000	2,932,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		6.00000	4,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,350.00000	1,436,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		277.00000	211,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		121.00000	143,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,657.00000	1,569,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,156.00000	3,068,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,944.00000	3,032,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,094.00000	9,182,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	43.08	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	18.65	Put		7,594.00000	7,682,000	43.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	40.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		6,094.00000	6,182,000	40.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,594.00000	4,682,000	35.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,094.00000	3,182,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	2,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,597.00000	1,684,000	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		147.00000	109,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		241.00000	291,000	15.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,408.00000	1,320,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,906.00000	2,818,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,544.00000	9,632,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		8,044.00000	8,132,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,544.00000	6,632,000	41.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		5,044.00000	5,132,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,544.00000	3,632,000	31.18	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	13.10	Call		1.00000	1,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		2,045.00000	2,133,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		46.00000	31,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		590.00000	663,000	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		963.00000	877,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		7.00000	9,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,456.00000	2,368,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,244.00000	7,332,000	42.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,244.00000	6,332,000	41.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,244.00000	5,332,000	38.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,244.00000	4,332,000	34.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,244.00000	3,332,000	29.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,744.00000	2,832,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,245.00000	2,333,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	1,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,746.00000	1,833,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		8.00000	5,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,252.00000	1,337,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		3,044.00000	3,132,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,294.00000	7,382,000	42.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,294.00000	6,382,000	41.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,294.00000	5,382,000	38.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,294.00000	4,382,000	34.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,794.00000	2,882,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,295.00000	2,383,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	1,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,796.00000	1,883,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		7.00000	4,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,301.00000	1,386,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,894.00000	2,982,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.39	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,444.00000	6,532,000	41.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	25.22	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,345.00000	2,433,000	25.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,294.00000	3,382,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,744.00000	9,832,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	43.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,744.00000	7,832,000	43.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,744.00000	5,832,000	40.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,744.00000	3,832,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,256.00000	2,168,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,644.00000	9,732,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,644.00000	7,732,000	43.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,644.00000	5,732,000	39.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,644.00000	3,732,000	31.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,356.00000	2,268,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,694.00000	9,782,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	43.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,694.00000	7,782,000	43.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,306.00000	2,218,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,944.00000	10,032,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,944.00000	8,032,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,056.00000	1,969,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		10,044.00000	10,132,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	40.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		6,044.00000	6,132,000	40.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		4,044.00000	4,132,000	33.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1,956.00000	1,869,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,994.00000	10,082,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,994.00000	8,082,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,006.00000	1,919,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		10,094.00000	10,182,000	43.52	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	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		8,094.00000	8,182,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		4,094.00000	4,182,000	33.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,906.00000	1,819,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,244.00000	10,332,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,244.00000	8,332,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,757.00000	1,669,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,294.00000	10,382,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,294.00000	8,382,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,194.00000	10,282,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,194.00000	8,282,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,807.00000	1,719,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,494.00000	9,582,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	30.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,494.00000	3,582,000	30.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,506.00000	2,418,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1,857.00000	1,769,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		2,856.00000	2,768,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,006.00000	2,918,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,806.00000	2,718,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,794.00000	9,882,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	43.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,794.00000	7,882,000	43.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	40.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,794.00000	5,882,000	40.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,794.00000	3,882,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,206.00000	2,118,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,594.00000	9,682,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,594.00000	3,682,000	31.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,406.00000	2,318,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,706.00000	2,618,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,344.00000	9,432,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,656.00000	2,568,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,844.00000	9,932,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,844.00000	7,932,000	43.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,844.00000	3,932,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,156.00000	2,068,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,444.00000	10,532,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,444.00000	8,532,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,894.00000	9,982,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,894.00000	7,982,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	40.57	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	14/06/2010	Foreign Exchange Future	16.95	Put		5,894.00000	5,982,000	40.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,894.00000	3,982,000	32.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,106.00000	2,019,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		10,144.00000	10,232,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	43.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		8,144.00000	8,232,000	43.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.13710	11.22460		14.64	879,830.90	79	2,657.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		88.00000	74,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,663.00000	1,737,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		101.00000	84,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,576.00000	1,647,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		94.00000	79,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,619.00000	1,692,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.30450	11.39160		15.07	0.00	0	165.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		349.00000	313,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		857.00000	909,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		824.00000	875,000	16.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		366.00000	329,000	16.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08220	0.08250		18.81	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		331.00000	302,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		81.00000	82,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		41.00000	31,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		791.00000	811,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,254.00000	1,223,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		4.00000	3,000	27.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08360	0.08390		23.50	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		437.00000	434,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		337.00000	364,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.37690	9.43480		13.14	5,898,070.10	629	23,831.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,665.00000	2,723,000	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,465.00000	2,523,000	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,565.00000	2,623,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,865.00000	9,923,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,865.00000	7,923,000	41.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	37.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,865.00000	5,923,000	37.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,865.00000	3,923,000	33.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	22.59	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,865.00000	1,923,000	22.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		7.00000	5,000	17.75	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		872.00000	928,000	17.75	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		226.00000	180,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		91.00000	103,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,135.00000	1,078,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,135.00000	2,077,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,165.00000	10,223,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,165.00000	8,223,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,165.00000	6,223,000	38.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,165.00000	4,223,000	34.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,165.00000	2,223,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	2,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,168.00000	1,225,000	19.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		85.00000	64,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		250.00000	287,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		839.00000	782,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	5,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,835.00000	1,777,000	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,265.00000	10,323,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,265.00000	8,323,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,265.00000	6,323,000	38.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,265.00000	4,323,000	34.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,265.00000	2,323,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	1,000	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,267.00000	1,324,000	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		60.00000	45,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		325.00000	368,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		741.00000	685,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	8,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,735.00000	1,677,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,915.00000	9,973,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,915.00000	7,973,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,915.00000	5,973,000	38.00	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	13.35	Call		0.00000	0,000	33.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,915.00000	3,973,000	33.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,915.00000	1,973,000	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		6.00000	4,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		921.00000	977,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		194.00000	150,000	13.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		109.00000	123,000	13.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,086.00000	1,028,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,085.00000	2,027,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,965.00000	10,023,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,965.00000	8,023,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,965.00000	6,023,000	38.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,965.00000	4,023,000	33.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,965.00000	2,023,000	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		5.00000	4,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		970.00000	1,027,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		164.00000	128,000	13.38	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	9.40	Put		129.00000	151,000	13.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,036.00000	979,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	2,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,035.00000	1,977,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,115.00000	10,173,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,115.00000	8,173,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,115.00000	6,173,000	38.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,115.00000	4,173,000	34.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,115.00000	2,173,000	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		3.00000	2,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,118.00000	1,175,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		100.00000	77,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		215.00000	250,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		888.00000	831,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	4,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,885.00000	1,827,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,015.00000	10,073,000	41.95	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	17.45	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,015.00000	8,073,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,015.00000	6,073,000	38.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,015.00000	4,073,000	33.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,015.00000	2,073,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		4.00000	3,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,019.00000	1,076,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		137.00000	108,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		152.00000	181,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		986.00000	929,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	2,000	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,985.00000	1,927,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,065.00000	10,123,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,065.00000	8,123,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,065.00000	6,123,000	38.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,065.00000	4,123,000	34.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	23.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,065.00000	2,123,000	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	3,000	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,069.00000	1,126,000	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		117.00000	91,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		182.00000	214,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		937.00000	880,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	3,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,935.00000	1,877,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,415.00000	10,473,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,415.00000	8,473,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,415.00000	6,473,000	38.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,415.00000	4,473,000	34.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,415.00000	2,473,000	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	20.41	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,416.00000	1,474,000	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		36.00000	26,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		451.00000	499,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		598.00000	543,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		13.00000	16,000	15.41	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	7.85	Call		1,585.00000	1,527,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,365.00000	10,423,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,365.00000	8,423,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,365.00000	6,423,000	38.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,365.00000	4,423,000	34.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,365.00000	2,423,000	25.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,366.00000	1,424,000	20.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		43.00000	31,000	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		408.00000	454,000	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		645.00000	589,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		10.00000	12,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,635.00000	1,577,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,465.00000	10,523,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,465.00000	8,523,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.08	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	15.90	Put		6,465.00000	6,523,000	39.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,465.00000	4,523,000	34.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,466.00000	1,524,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		30.00000	22,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		495.00000	545,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		552.00000	497,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		17.00000	20,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,535.00000	1,477,000	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,515.00000	10,573,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,515.00000	8,573,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,515.00000	6,573,000	39.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,515.00000	4,573,000	35.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,515.00000	2,573,000	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,516.00000	1,574,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		25.00000	18,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		540.00000	591,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		506.00000	452,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	25,000	14.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,485.00000	1,427,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,315.00000	10,373,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,315.00000	8,373,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,315.00000	6,373,000	38.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,315.00000	4,373,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,315.00000	2,373,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	1,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,317.00000	1,374,000	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		51.00000	38,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		366.00000	411,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		693.00000	637,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	10,000	15.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,685.00000	1,627,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,565.00000	10,623,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.95	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	18.00	Put		8,565.00000	8,623,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,565.00000	6,623,000	39.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,565.00000	4,623,000	35.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,566.00000	1,624,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		21.00000	15,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		586.00000	638,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		462.00000	408,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		27.00000	31,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,435.00000	1,377,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,715.00000	10,773,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,715.00000	8,773,000	41.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,715.00000	6,773,000	39.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,715.00000	4,773,000	35.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,715.00000	2,773,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	0,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,716.00000	1,773,000	21.87	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	14/06/2010	Foreign Exchange Future	10.15	Call		13.00000	9,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		728.00000	782,000	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		336.00000	285,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		51.00000	58,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,285.00000	1,227,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.61	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.52870	9.58680		13.44	9,528.70	1	4,935.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		24.00000	22,000	20.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,102.00000	2,158,000	20.74	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		132.00000	118,000	15.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		745.00000	789,000	15.95	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,002.00000	1,052,000	17.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		89.00000	81,000	17.03	0.00	0	2,530.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.68100	9.73750		13.70	1,074,591.00	111	2,201.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,463.00000	10,519,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,463.00000	8,519,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	1,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,465.00000	6,520,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		11.00000	12,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,474.00000	4,531,000	23.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		54.00000	54,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,517.00000	2,573,000	20.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		117.00000	108,000	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,580.00000	1,627,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		272.00000	243,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		735.00000	762,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		712.00000	664,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		175.00000	183,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,561.00000	1,505,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		24.00000	24,000	13.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		62.00000	60,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,375.00000	2,429,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,513.00000	10,569,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,513.00000	8,569,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	1,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,515.00000	6,570,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		10.00000	11,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,523.00000	4,580,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		52.00000	52,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,565.00000	2,621,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		113.00000	104,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,626.00000	1,673,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		260.00000	233,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		773.00000	802,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		680.00000	632,000	13.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		193.00000	201,000	13.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,513.00000	1,457,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		26.00000	26,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,213.00000	11,269,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,213.00000	9,269,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,214.00000	7,270,000	24.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		5.00000	5,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,218.00000	5,274,000	23.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		30.00000	33,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,243.00000	3,302,000	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		67.00000	64,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,280.00000	2,333,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		142.00000	129,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,355.00000	1,398,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		343.00000	308,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		556.00000	577,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		889.00000	840,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		102.00000	109,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,113.00000	11,169,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,113.00000	9,169,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	24.46	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,114.00000	7,170,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	5,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,118.00000	5,174,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		32.00000	35,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,145.00000	3,204,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		73.00000	69,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,186.00000	2,238,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		154.00000	140,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,267.00000	1,309,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		377.00000	339,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		490.00000	508,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		967.00000	917,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		80.00000	86,000	12.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,263.00000	10,319,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,264.00000	8,319,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,265.00000	6,320,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		13.00000	15,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,276.00000	4,334,000	23.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		64.00000	62,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,327.00000	2,381,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		137.00000	124,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,400.00000	1,443,000	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	10.00	Call		327.00000	293,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		590.00000	612,000	14.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		852.00000	803,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		115.00000	122,000	12.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,754.00000	1,697,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		17.00000	16,000	14.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,363.00000	10,419,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,364.00000	8,419,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	1,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,365.00000	6,420,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		12.00000	14,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,375.00000	4,433,000	23.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		59.00000	57,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,422.00000	2,476,000	20.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		126.00000	116,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,489.00000	1,535,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		298.00000	267,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		661.00000	686,000	14.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		780.00000	731,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		143.00000	150,000	13.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,657.00000	1,600,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		20.00000	19,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	25.60	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	20.40	Put		10,663.00000	10,719,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,663.00000	8,719,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,664.00000	6,720,000	23.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	10,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,672.00000	4,729,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		46.00000	47,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,709.00000	2,766,000	21.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		101.00000	94,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,764.00000	1,813,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		227.00000	203,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		890.00000	922,000	15.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		589.00000	543,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		252.00000	262,000	13.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,371.00000	1,315,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		34.00000	34,000	13.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,813.00000	10,869,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,813.00000	8,869,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,814.00000	6,870,000	24.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		7.00000	8,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,820.00000	4,877,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		41.00000	42,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,854.00000	2,911,000	21.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		91.00000	85,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,904.00000	1,954,000	19.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		199.00000	179,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,012.00000	1,048,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		508.00000	463,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		321.00000	332,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,231.00000	1,176,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		44.00000	45,000	13.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,113.00000	10,169,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,114.00000	8,170,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,115.00000	6,171,000	23.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		15.00000	18,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,128.00000	4,187,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,900.00000	1,843,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	12,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,163.00000	10,219,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,164.00000	8,220,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,165.00000	6,221,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		15.00000	17,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,178.00000	4,236,000	23.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		70.00000	67,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,233.00000	2,286,000	20.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		148.00000	134,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,311.00000	1,353,000	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		360.00000	323,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		523.00000	542,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		927.00000	878,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		90.00000	97,000	12.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,851.00000	1,794,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	13,000	14.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,213.00000	10,269,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,214.00000	8,270,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	1,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,215.00000	6,270,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		14.00000	16,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,227.00000	4,285,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,803.00000	1,746,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		16.00000	15,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		811.00000	841,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		248.00000	222,000	15.50	0.00	0	60.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	05/08/2010	Index Future			346.05500	346.80200			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			318.52400	319.80000			0.00	0	1,212.00
ALBI	On	04/11/2010	Index Future			323.85600	325.15300			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.66180	6.74550		12.03	33,309.00	5	10,794.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	49.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,855.00000	7,938,000	49.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	44.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,855.00000	5,938,000	44.03	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.71	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,855.00000	3,938,000	38.71	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	28.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,855.00000	1,938,000	28.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		198.00000	125,000	12.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		53.00000	63,000	12.40	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,146.00000	1,062,000	19.46	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	19.46	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,146.00000	2,062,000	16.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,146.00000	3,062,000	16.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Call		4,146.00000	4,062,000	16.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	49.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,805.00000	7,888,000	49.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	43.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,805.00000	5,888,000	43.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,805.00000	3,888,000	38.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,805.00000	1,888,000	27.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		236.00000	160,000	12.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		41.00000	48,000	12.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,196.00000	1,112,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,196.00000	2,112,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,196.00000	3,112,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,196.00000	4,112,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,755.00000	7,838,000	48.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	43.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,755.00000	5,838,000	43.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,755.00000	3,838,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,755.00000	1,838,000	27.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		277.00000	198,000	13.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		32.00000	36,000	13.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,246.00000	1,162,000	19.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	19.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,246.00000	2,162,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,246.00000	3,162,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,246.00000	4,162,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		129.00000	74,000	12.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		84.00000	112,000	12.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,105.00000	8,188,000	49.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	44.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,105.00000	6,188,000	44.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	39.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,105.00000	4,188,000	39.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,105.00000	2,188,000	29.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		65.00000	34,000	13.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		170.00000	222,000	13.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		896.00000	812,000	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,896.00000	1,812,000	17.17	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,896.00000	2,812,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,896.00000	3,812,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,005.00000	8,088,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	44.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,005.00000	6,088,000	44.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	39.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,005.00000	4,088,000	39.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	29.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,005.00000	2,088,000	29.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		100.00000	58,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		105.00000	146,000	12.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		996.00000	912,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	0,000	18.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,996.00000	1,912,000	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,996.00000	2,912,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,996.00000	3,912,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,155.00000	8,238,000	49.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	44.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,155.00000	6,238,000	44.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	39.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,155.00000	4,238,000	39.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	29.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,155.00000	2,238,000	29.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		51.00000	27,000	14.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		206.00000	265,000	14.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		847.00000	762,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	0,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,846.00000	1,762,000	17.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	0,000	17.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,846.00000	2,762,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,846.00000	3,762,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,055.00000	8,138,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	44.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,055.00000	6,138,000	44.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	39.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,055.00000	4,138,000	39.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,055.00000	2,138,000	29.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		81.00000	45,000	13.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		136.00000	183,000	13.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		946.00000	862,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,946.00000	1,862,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	0,000	17.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,946.00000	2,862,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,946.00000	3,862,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,905.00000	7,988,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	44.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,905.00000	5,988,000	44.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	38.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,905.00000	3,988,000	38.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	28.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,905.00000	1,988,000	28.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		162.00000	94,000	12.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		67.00000	82,000	12.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,096.00000	1,012,000	19.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	0,000	19.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,096.00000	2,012,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,096.00000	3,012,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	16.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,096.00000	4,012,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,405.00000	8,488,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,405.00000	6,488,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	40.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,405.00000	4,488,000	40.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,405.00000	2,488,000	31.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		16.00000	7,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		421.00000	495,000	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		600.00000	516,000	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		5.00000	4,000	15.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,596.00000	1,512,000	18.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	0,000	18.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,596.00000	2,512,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,596.00000	3,512,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,355.00000	8,438,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	45.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,355.00000	6,438,000	45.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	40.14	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	11.10	Put		4,355.00000	4,438,000	40.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,355.00000	2,438,000	30.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		21.00000	10,000	15.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		376.00000	448,000	15.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		649.00000	564,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	2,000	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,646.00000	1,562,000	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,646.00000	2,562,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,646.00000	3,562,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,255.00000	8,338,000	49.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	45.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,255.00000	6,338,000	45.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	39.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,255.00000	4,338,000	39.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,255.00000	2,338,000	30.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		33.00000	16,000	14.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		288.00000	354,000	14.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		747.00000	663,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	1,000	16.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,746.00000	1,662,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	0,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,746.00000	2,662,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,746.00000	3,662,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,205.00000	8,288,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	44.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,205.00000	6,288,000	44.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	39.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,205.00000	4,288,000	39.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	30.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,205.00000	2,288,000	30.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		41.00000	20,000	14.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		246.00000	308,000	14.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		797.00000	713,000	17.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	1,000	17.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,796.00000	1,712,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	0,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,796.00000	2,712,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,796.00000	3,712,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	49.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,455.00000	8,538,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	45.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,455.00000	6,538,000	45.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,455.00000	4,538,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	31.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,455.00000	2,538,000	31.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		13.00000	6,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		468.00000	544,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		551.00000	467,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		6.00000	5,000	15.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,546.00000	1,462,000	18.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	0,000	18.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,546.00000	2,462,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,546.00000	3,462,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,305.00000	8,388,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,305.00000	6,388,000	45.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,305.00000	4,388,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	30.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,305.00000	2,388,000	30.59	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		26.00000	12,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		331.00000	400,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		698.00000	614,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		3.00000	2,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,696.00000	1,612,000	17.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	0,000	17.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,696.00000	2,612,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,696.00000	3,612,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,505.00000	8,588,000	49.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	45.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,505.00000	6,588,000	45.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	40.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,505.00000	4,588,000	40.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	31.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,505.00000	2,588,000	31.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		10.00000	5,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		515.00000	593,000	16.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		503.00000	419,000	15.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		8.00000	7,000	15.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,496.00000	1,412,000	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		1.00000	0,000	18.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,496.00000	2,412,000	16.56	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,496.00000	3,412,000	16.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	16.56	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.68980	6.77180		12.62	856,294.40	128	4,610.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		163.00000	117,000	13.28	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		291.00000	327,000	13.28	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.71710	6.80010		13.17	3,358,550.00	500	4,400.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		250.00000	201,000	13.76	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		350.00000	384,000	13.76	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		384.00000	420,000	13.96	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		234.00000	187,000	13.96	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.34970	7.35590		9.63	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		111.00000	109,000	10.09	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		55.00000	59,000	10.09	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		79.00000	78,000	9.63	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		73.00000	78,000	9.63	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		147.00000	144,000	10.55	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		41.00000	44,000	10.55	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.45940	7.46610		11.30	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		181.00000	176,000	11.47	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		215.00000	217,000	11.47	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.09900	140.28600			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			142.44500	142.63500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	05/08/2010	GOVI		319.88900	321.09100		6.57	0.00	0	322.00	
GOVI	On	05/08/2010	GOVI	315.60	Call		73,104.00000	64,107,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		18,194.00000	21,217,000	6.57	0.00	0	0.00
GOVI	On	04/11/2010	GOVI		325.24400	326.46600			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		25,340.00000	37,560,000	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		25,440.00000	37,660,000	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		25,240.00000	37,460,000	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		379.53000	379.63500			0.00	0	500.00	
J153	On	31/08/2010	Interest Rate Swap		6.89407	6.89407		15.00	0.00	0	0.00	
J157	On	15/09/2015	Interest Rate Swap		8.82200	8.82200		15.00	0.00	0	0.00	
J186	On	21/12/2026	Interest Rate Swap		8.68300	8.68300		15.00	0.00	0	0.00	
J201	On	22/12/2014	Interest Rate Swap		8.65500	8.65500		15.00	0.00	0	0.00	
J203	On	15/09/2017	Interest Rate Swap		8.97500	8.97500		15.00	0.00	0	0.00	
J204	On	21/12/2018	Interest Rate Swap		8.96200	8.96200		15.00	0.00	0	0.00	
J207	On	15/01/2020	Interest Rate Swap		8.99700	8.99700		15.00	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.60100	6.60000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.61900	6.59900			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.58700	6.55800			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.54100	6.51100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.54100	6.51100			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.54200	6.51200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.54300	6.51500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.73800	6.71800			0.00	100	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.01900	7.00400			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.38900	7.37800			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.70000	7.68900			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.88100	7.86100			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			310.67400	312.38700			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.87500	317.61600			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.10200	8.05000		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,336.00000	3,110,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		114.00000	131,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,358.00000	2,152,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		274.00000	311,000	4.08	1,244,000.00	4,000	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,388.00000	4,151,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		42.00000	48,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		583.00000	655,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,515.00000	1,344,000	4.04	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			8.18700	8.13200		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,339.00000	2,163,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		713.00000	782,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,492.00000	2,311,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		647.00000	711,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,190.00000	2,020,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		783.00000	858,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.24500	8.18500		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,170.00000	1,063,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,384.00000	2,531,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,256.00000	1,145,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,256.00000	2,399,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,087.00000	986,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,516.00000	2,669,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.00000	8.88700		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,228.00000	3,446,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		888.00000	1,162,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,561.00000	1,129,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,861.00000	3,484,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,893.00000	6,912,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		188.00000	263,000	10.19	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,865.00000	8,843,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		75.00000	108,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.06400	8.94700		10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R186	On	04/11/2010	Bond Future	9.25	Call		4,795.00000	4,098,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,039.00000	2,418,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,083.00000	4,365,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,881.00000	2,240,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,513.00000	3,840,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,205.00000	2,608,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,225.00000	4,849,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,378.00000	1,925,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.11200	8.99200		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,006.00000	3,441,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,933.00000	4,457,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,243.00000	3,658,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,715.00000	4,219,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,780.00000	3,235,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,165.00000	4,709,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.06700	8.02500		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,536.00000	3,384,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		25.00000	27,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.15300	8.10900		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,909.00000	1,796,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		556.00000	596,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,030.00000	1,914,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		506.00000	543,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,792.00000	1,682,000	3.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		611.00000	654,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.20800	8.16000		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		983.00000	908,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,513.00000	1,596,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,057.00000	979,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,421.00000	1,501,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		912.00000	841,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,608.00000	1,695,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.67600	8.62500		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,377.00000	3,140,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		216.00000	242,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.76400	8.71000		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,327.00000	3,117,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		671.00000	731,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,509.00000	3,294,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		611.00000	666,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,149.00000	2,944,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		735.00000	800,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.83200	8.77500		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,441.00000	1,321,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,786.00000	2,942,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,543.00000	1,418,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,642.00000	2,793,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,345.00000	1,230,000	5.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		2,937.00000	3,098,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.73200	8.69100		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,390.00000	3,180,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		267.00000	291,000	6.92	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.81000	8.76800		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,521.00000	3,342,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		888.00000	942,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,716.00000	3,532,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		815.00000	864,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,332.00000	3,156,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		968.00000	1,025,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.86800	8.82400		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,509.00000	1,406,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,287.00000	3,422,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,619.00000	1,511,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,120.00000	3,250,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,406.00000	1,307,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,462.00000	3,601,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.07500	8.02200		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,819.00000	2,667,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		15.00000	18,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.17700	8.12000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,455.00000	1,343,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		425.00000	468,000	3.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Call		1,550.00000	1,434,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		385.00000	425,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,363.00000	1,254,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		468.00000	514,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.24400	8.18200		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		715.00000	646,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,178.00000	1,266,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		771.00000	697,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,106.00000	1,189,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		663.00000	597,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,253.00000	1,344,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.82000	8.76900		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,381.00000	4,101,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		179.00000	200,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,184.00000	2,928,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		390.00000	436,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,459.00000	3,696,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		314.00000	249,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.89100	8.83900		7.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,385.00000	3,165,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,040.00000	1,121,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,581.00000	3,355,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		956.00000	1,032,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,195.00000	2,981,000	7.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		1,131.00000	1,218,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.94500	8.89100		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,090.00000	1,937,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,896.00000	3,049,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,223.00000	2,065,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,742.00000	2,890,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,961.00000	1,815,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,055.00000	3,215,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.86300	8.81200		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,348.00000	4,060,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		235.00000	261,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.93300	8.88000		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,338.00000	3,108,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,134.00000	1,224,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,538.00000	3,302,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,042.00000	1,126,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,144.00000	2,920,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,234.00000	1,330,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.98500	8.93100		8.75	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,098.00000	1,942,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,184.00000	3,349,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,233.00000	2,072,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,017.00000	3,177,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,968.00000	1,819,000	8.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Put		3,357.00000	3,529,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.95500	8.81200		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,621.00000	1,116,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,117.00000	2,734,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.00400	8.85700		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,240.00000	2,588,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,127.00000	2,619,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,463.00000	2,784,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,968.00000	2,432,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,027.00000	2,401,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,300.00000	2,818,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			9.04000	8.89000		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,967.00000	3,327,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,114.00000	3,633,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,178.00000	3,517,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,943.00000	3,441,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,763.00000	3,143,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,296.00000	3,835,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.01700	317.21400			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			321.30700	322.52300			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>37,727,843.30</b>	<b>8,713</b>	<b>794,991.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.06500	7.02000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.02500	7.98000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93500	8.82500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.98500	7.94500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.59500	8.55000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.66000	8.62000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.97500	7.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.74500	8.70000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.79500	8.75000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.90500	8.77000			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>37,727,843.30</b>	<b>8,713</b>	<b>794,991.00</b>