



# Daily MTM Report

Daily summary for: 24/05/2010

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			7.86870	7.90440		19.77	123,160,892.40	15,652	250,616.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		43.00000	27,000	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		539.00000	558,000	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,246.00000	8,281,000	58.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	54.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,246.00000	6,281,000	54.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,754.00000	3,719,000	44.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	44.04	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,296.00000	8,331,000	58.54	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	54.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,296.00000	6,331,000	54.78	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,704.00000	3,669,000	43.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	43.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	58.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,396.00000	8,431,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,696.00000	8,731,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,896.00000	8,931,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	56.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,896.00000	6,931,000	56.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,896.00000	2,931,000	40.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,846.00000	8,881,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	56.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,846.00000	6,881,000	56.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,846.00000	2,881,000	39.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,154.00000	2,119,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,154.00000	3,119,000	38.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,796.00000	8,831,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,796.00000	6,831,000	55.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,596.00000	8,631,000	58.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,646.00000	8,681,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,546.00000	8,581,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	55.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,546.00000	6,581,000	55.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		490.00000	450,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		36.00000	31,000	21.89	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,455.00000	1,419,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,454.00000	2,419,000	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,454.00000	3,419,000	41.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	41.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,446.00000	8,481,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	55.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,446.00000	6,481,000	55.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,554.00000	1,519,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,554.00000	2,519,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,554.00000	3,519,000	42.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	58.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,346.00000	8,381,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		669.00000	631,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		15.00000	12,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,654.00000	1,619,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,654.00000	3,619,000	43.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	43.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	55.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,396.00000	6,431,000	55.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	51.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,896.00000	4,931,000	51.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		58.00000	38,000	22.63	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		454.00000	469,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		623.00000	585,000	22.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		19.00000	16,000	22.69	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,604.00000	1,569,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,604.00000	2,569,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,604.00000	3,569,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	42.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		37.00000	23,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		583.00000	604,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		15.00000	8,000	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		861.00000	889,000	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	55.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,696.00000	6,731,000	55.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	55.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,646.00000	6,681,000	55.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	46.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,646.00000	3,681,000	46.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	55.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,596.00000	6,631,000	55.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		18.00000	10,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		814.00000	841,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,205.00000	1,169,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		1.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,204.00000	2,169,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,204.00000	3,169,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	38.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		32.00000	19,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		628.00000	650,000	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		449.00000	407,000	21.63	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		45.00000	38,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,404.00000	2,369,000	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,404.00000	3,369,000	40.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	51.78	0.00	0	0.00

Contract Details				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		5,146.00000	5,181,000	51.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	49.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,146.00000	4,181,000	49.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,146.00000	3,181,000	42.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		28.00000	16,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		674.00000	697,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		408.00000	366,000	21.36	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		54.00000	47,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,355.00000	1,319,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,354.00000	2,319,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,354.00000	3,319,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	40.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	51.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,196.00000	5,231,000	51.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	49.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,196.00000	4,231,000	49.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,196.00000	3,231,000	42.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		24.00000	14,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		720.00000	745,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,305.00000	1,269,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,304.00000	2,269,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,304.00000	3,269,000	39.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,246.00000	5,281,000	52.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,246.00000	3,281,000	42.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		21.00000	12,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		767.00000	793,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,255.00000	1,219,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		1.00000	0,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,254.00000	2,219,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,254.00000	3,219,000	39.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	52.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,396.00000	5,431,000	52.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	49.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,396.00000	4,431,000	49.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	44.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,396.00000	3,431,000	44.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		13.00000	7,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		909.00000	938,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		231.00000	187,000	20.03	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		127.00000	118,000	20.03	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,106.00000	1,070,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		2.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,104.00000	2,069,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,104.00000	3,069,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		202.00000	158,000	19.77	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		148.00000	139,000	19.77	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,056.00000	1,020,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		2.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,054.00000	2,019,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,054.00000	3,019,000	37.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	52.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,496.00000	5,531,000	52.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,496.00000	3,531,000	44.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		10.00000	5,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,006.00000	1,036,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		175.00000	136,000	20.09	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		171.00000	167,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,007.00000	971,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		3.00000	2,000	24.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,004.00000	1,969,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,004.00000	2,969,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	53.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,596.00000	5,631,000	53.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	45.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,596.00000	3,631,000	45.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	53.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,796.00000	5,831,000	53.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	50.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,796.00000	4,831,000	50.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	47.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,796.00000	3,831,000	47.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,796.00000	2,831,000	39.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,746.00000	5,781,000	53.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	50.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,746.00000	4,781,000	50.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,746.00000	3,781,000	46.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		764.00000	726,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		10.00000	7,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,754.00000	1,719,000	28.22	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	6.15	Put		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,754.00000	2,719,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	53.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,696.00000	5,731,000	53.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	46.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,696.00000	3,731,000	46.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,696.00000	2,731,000	38.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		6.00000	3,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,202.00000	1,234,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		103.00000	73,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		299.00000	304,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		812.00000	775,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		8.00000	6,000	23.75	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,804.00000	1,769,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,804.00000	2,769,000	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	52.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,546.00000	5,581,000	52.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	45.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,546.00000	3,581,000	45.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		154.00000	117,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		200.00000	198,000	20.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		958.00000	921,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		4.00000	2,000	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,954.00000	1,919,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,954.00000	2,919,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,446.00000	5,481,000	52.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,446.00000	4,481,000	49.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,446.00000	3,481,000	44.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		9.00000	4,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,055.00000	1,085,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		11.00000	6,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		957.00000	987,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	51.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,096.00000	5,131,000	51.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	48.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,096.00000	4,131,000	48.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		7.00000	4,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,103.00000	1,135,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		909.00000	872,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		5.00000	3,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,904.00000	1,869,000	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,296.00000	5,331,000	52.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	43.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,296.00000	3,331,000	43.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		4.00000	2,000	28.35	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,300.00000	1,333,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		716.00000	679,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		12.00000	10,000	23.22	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,704.00000	1,669,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,704.00000	2,669,000	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	48.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,946.00000	3,981,000	48.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		4.00000	2,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,350.00000	1,383,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		6.00000	3,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,152.00000	1,184,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		578.00000	539,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		24.00000	20,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	57.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,596.00000	7,631,000	57.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	54.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,096.00000	6,131,000	54.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,596.00000	4,631,000	50.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,096.00000	3,131,000	41.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,405.00000	1,369,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,904.00000	2,869,000	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	36.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,404.00000	4,369,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	58.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,846.00000	7,881,000	58.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	54.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,346.00000	6,381,000	54.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,346.00000	3,381,000	43.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		67.00000	45,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		413.00000	426,000	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,155.00000	1,120,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,654.00000	2,619,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,154.00000	4,119,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3.00000	2,000	28.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,399.00000	1,433,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		369.00000	326,000	21.10	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		65.00000	57,000	21.10	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,346.00000	4,381,000	49.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	48.61	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,996.00000	4,031,000	48.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		5.00000	2,000	28.03	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,251.00000	1,283,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3.00000	1,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,449.00000	1,482,000	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		332.00000	288,000	20.83	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		78.00000	69,000	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	49.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,296.00000	4,331,000	49.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,697.00000	1,732,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2.00000	1,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,598.00000	1,632,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		296.00000	252,000	20.57	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		92.00000	83,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1.00000	1,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,747.00000	1,782,000	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2.00000	1,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,648.00000	1,682,000	30.57	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	9.45	Call		2.00000	1,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,548.00000	1,582,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		263.00000	218,000	20.30	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		109.00000	99,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	50.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,646.00000	4,681,000	50.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		89.00000	62,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		335.00000	343,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	50.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,846.00000	4,881,000	50.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,746.00000	2,781,000	38.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,646.00000	2,681,000	38.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,546.00000	2,581,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		50.00000	32,000	22.95	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		496.00000	513,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	50.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,696.00000	4,731,000	50.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,596.00000	2,631,000	37.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,496.00000	2,531,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		77.00000	53,000	21.99	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		373.00000	384,000	21.99	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,546.00000	4,581,000	50.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,446.00000	2,481,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,346.00000	2,381,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,246.00000	2,281,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,147.00000	2,181,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,047.00000	2,081,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,947.00000	1,981,000	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,847.00000	1,881,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		118.00000	86,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		264.00000	267,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	49.30	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,246.00000	4,281,000	49.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2.00000	1,000	29.62	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,498.00000	1,532,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	49.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,496.00000	4,531,000	49.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,396.00000	2,431,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,296.00000	2,331,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,197.00000	2,231,000	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1,997.00000	2,031,000	32.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1.00000	0,000	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,897.00000	1,931,000	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1.00000	1,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,797.00000	1,832,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		135.00000	100,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		231.00000	231,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,097.00000	2,131,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	58.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,796.00000	7,831,000	58.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,204.00000	4,169,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	53.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,846.00000	5,881,000	53.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	47.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,846.00000	3,881,000	47.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	58.43	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	15.80	Put		7,896.00000	7,931,000	58.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	53.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,896.00000	5,931,000	53.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	48.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,896.00000	3,931,000	48.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,104.00000	4,069,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,046.00000	8,081,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	54.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,046.00000	6,081,000	54.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	48.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,046.00000	4,081,000	48.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,954.00000	3,919,000	45.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	45.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,946.00000	7,981,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	53.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,946.00000	5,981,000	53.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,054.00000	4,019,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,596.00000	9,631,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,996.00000	8,031,000	58.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	54.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,996.00000	6,031,000	54.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,004.00000	3,969,000	46.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,096.00000	8,131,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,904.00000	3,869,000	45.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,146.00000	8,181,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	54.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,146.00000	6,181,000	54.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		860.00000	823,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		6.00000	4,000	24.02	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,854.00000	1,819,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,854.00000	2,819,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,854.00000	3,819,000	45.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	57.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,696.00000	7,731,000	57.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,304.00000	4,269,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	58.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,746.00000	7,781,000	58.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,254.00000	4,219,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,196.00000	8,231,000	58.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	54.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,196.00000	6,231,000	54.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,804.00000	3,769,000	44.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		534.00000	494,000	22.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		30.00000	25,000	22.16	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.98750	8.02460		19.14	15,320,025.00	1,918	38,690.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,825.00000	7,863,000	35.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	32.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,826.00000	5,864,000	32.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		10.00000	9,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,835.00000	3,872,000	32.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		62.00000	51,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,887.00000	1,914,000	27.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,199.00000	1,159,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		24.00000	22,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,177.00000	2,140,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	3,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,175.00000	3,138,000	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,175.00000	4,138,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,775.00000	7,813,000	35.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,776.00000	5,814,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		11.00000	9,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,786.00000	3,822,000	32.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		64.00000	53,000	27.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,839.00000	1,866,000	27.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		479.00000	430,000	18.81	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		254.00000	243,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,246.00000	1,207,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		21.00000	20,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,227.00000	2,190,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		2.00000	3,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,225.00000	3,188,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	29.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,225.00000	4,188,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		452.00000	404,000	18.90	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		277.00000	267,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,875.00000	7,913,000	35.85	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	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,876.00000	5,913,000	32.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		10.00000	8,000	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,885.00000	3,921,000	32.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		59.00000	49,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,934.00000	1,962,000	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		427.00000	379,000	18.98	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		302.00000	292,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,152.00000	1,111,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		27.00000	24,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,128.00000	2,090,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	23.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,125.00000	3,088,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,125.00000	4,088,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,925.00000	7,963,000	35.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,926.00000	5,963,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		10.00000	8,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,935.00000	3,971,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		57.00000	47,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		1,982.00000	2,010,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		403.00000	355,000	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		328.00000	318,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,105.00000	1,064,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		30.00000	27,000	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,078.00000	2,041,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		3.00000	4,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,075.00000	3,038,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,075.00000	4,038,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,025.00000	8,063,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,026.00000	6,063,000	32.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		9.00000	7,000	32.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,034.00000	4,070,000	32.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		52.00000	44,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,077.00000	2,107,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		359.00000	313,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		384.00000	376,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,014.00000	972,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		39.00000	35,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,979.00000	1,941,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,975.00000	2,938,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	28.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,975.00000	3,938,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,075.00000	8,113,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,076.00000	6,113,000	32.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		8.00000	7,000	32.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,083.00000	4,120,000	32.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		50.00000	41,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,125.00000	2,154,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		340.00000	295,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		415.00000	408,000	19.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		971.00000	929,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		46.00000	42,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,929.00000	1,892,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		4.00000	5,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,925.00000	2,888,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,925.00000	3,888,000	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	31.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,125.00000	8,163,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,126.00000	6,163,000	32.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		8.00000	6,000	32.84	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	12.15	Put		4,133.00000	4,169,000	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		47.00000	39,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,172.00000	2,202,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		322.00000	278,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		447.00000	441,000	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		929.00000	886,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		54.00000	49,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,880.00000	1,842,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	5,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,875.00000	2,838,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,875.00000	3,838,000	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	31.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,275.00000	8,313,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,275.00000	6,313,000	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		6.00000	5,000	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,281.00000	4,318,000	32.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		41.00000	34,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,316.00000	2,347,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		808.00000	764,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		83.00000	77,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,732.00000	1,694,000	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	7,000	21.18	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	13/09/2010	Foreign Exchange Future	5.30	Call		2,726.00000	2,688,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,725.00000	3,688,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,225.00000	8,263,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,226.00000	6,263,000	32.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		7.00000	6,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,232.00000	4,269,000	32.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		43.00000	36,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,268.00000	2,299,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		289.00000	247,000	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		514.00000	510,000	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		848.00000	803,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		73.00000	66,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,781.00000	1,743,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		6.00000	6,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,776.00000	2,738,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,775.00000	3,738,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,375.00000	8,413,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	32.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,375.00000	6,413,000	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		6.00000	5,000	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,381.00000	4,418,000	32.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		37.00000	31,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,412.00000	2,444,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		245.00000	207,000	20.92	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		620.00000	620,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		733.00000	687,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		108.00000	100,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,634.00000	1,596,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	9,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,626.00000	2,589,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	2,000	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,625.00000	3,588,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		273.00000	233,000	20.47	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		548.00000	546,000	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,675.00000	7,713,000	35.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,676.00000	5,714,000	32.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		12.00000	10,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,687.00000	3,723,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		70.00000	58,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,745.00000	1,771,000	26.70	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	7.70	Call		535.00000	487,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		210.00000	200,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,342.00000	1,303,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		17.00000	16,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,327.00000	2,289,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,325.00000	3,288,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,325.00000	4,288,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,725.00000	7,763,000	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,726.00000	5,764,000	32.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		11.00000	10,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,736.00000	3,773,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		67.00000	55,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,792.00000	1,818,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		506.00000	458,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		231.00000	221,000	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,294.00000	1,255,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		19.00000	18,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,277.00000	2,240,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,275.00000	3,238,000	29.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	29.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,275.00000	4,238,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,975.00000	8,013,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,976.00000	6,013,000	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		9.00000	8,000	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,984.00000	4,021,000	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		55.00000	46,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,030.00000	2,059,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		379.00000	332,000	19.14	199,200.00	600	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		354.00000	345,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,058.00000	1,017,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		33.00000	30,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,028.00000	1,991,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		3.00000	4,000	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,025.00000	2,988,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,025.00000	3,988,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,175.00000	8,213,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,176.00000	6,213,000	32.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		7.00000	6,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,182.00000	4,219,000	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		45.00000	37,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,220.00000	2,250,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		305.00000	262,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		480.00000	475,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		888.00000	844,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		63.00000	57,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,830.00000	1,793,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		5.00000	6,000	21.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,825.00000	2,788,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,825.00000	3,788,000	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	31.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,325.00000	8,363,000	36.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,325.00000	6,363,000	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		6.00000	5,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,331.00000	4,368,000	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		39.00000	32,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,364.00000	2,395,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		259.00000	220,000	20.70	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		584.00000	583,000	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		770.00000	725,000	18.09	362,500.00	500	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		95.00000	88,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,683.00000	1,645,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	8,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,676.00000	2,638,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,675.00000	3,638,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		99.00000	81,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,374.00000	1,394,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		114.00000	94,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,239.00000	1,257,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		734.00000	738,000	21.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		209.00000	175,000	21.59	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		853.00000	861,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		178.00000	148,000	22.25	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		119.00000	98,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,194.00000	1,211,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		132.00000	108,000	23.59	54,000.00	500	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,107.00000	1,121,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		198.00000	166,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		773.00000	779,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		171.00000	162,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		596.00000	549,000	18.49	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		565.00000	517,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		190.00000	180,000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		0.00000	698,000	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		0.00000	185,000	21.36	138,750.00	750	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.10160	8.14150		19.06	7,161,814.40	884	7,428.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		2.00000	1,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,811.00000	7,849,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		16.00000	14,000	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,825.00000	5,862,000	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		46.00000	41,000	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,855.00000	3,889,000	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		139.00000	121,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,948.00000	1,969,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		577.00000	527,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		386.00000	375,000	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,254.00000	1,209,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		63.00000	57,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,200.00000	2,159,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		9.00000	7,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,194.00000	3,153,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	1,000	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,192.00000	4,152,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		357.00000	317,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		766.00000	765,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,861.00000	7,899,000	31.04	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	13/12/2010	Foreign Exchange Future	14.00	Call		16.00000	14,000	33.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,875.00000	5,912,000	33.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		45.00000	40,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,904.00000	3,938,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		135.00000	118,000	25.68	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		1,994.00000	2,016,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,210.00000	1,164,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		69.00000	62,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,150.00000	2,110,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,144.00000	3,104,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,142.00000	4,102,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		2.00000	1,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,911.00000	7,949,000	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		15.00000	14,000	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,924.00000	5,962,000	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		44.00000	39,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,953.00000	3,987,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		131.00000	115,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,040.00000	2,063,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		531.00000	481,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		440.00000	429,000	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,167.00000	1,120,000	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		76.00000	68,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,101.00000	2,061,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,094.00000	3,054,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,092.00000	4,052,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,960.00000	7,999,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		15.00000	13,000	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,974.00000	6,011,000	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		43.00000	38,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,002.00000	4,036,000	31.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		127.00000	112,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,086.00000	2,110,000	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		509.00000	460,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		468.00000	458,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,124.00000	1,077,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		83.00000	75,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,051.00000	2,011,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	9,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,044.00000	3,004,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,042.00000	4,002,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	30.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		554.00000	504,000	18.86	0.00	0	70.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		413.00000	402,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,010.00000	8,049,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		15.00000	13,000	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,024.00000	6,061,000	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		43.00000	37,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,052.00000	4,085,000	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		124.00000	108,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,133.00000	2,156,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		488.00000	441,000	19.23	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		497.00000	489,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,082.00000	1,037,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		91.00000	85,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,002.00000	1,962,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	10,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,994.00000	2,954,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,992.00000	3,952,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,060.00000	8,099,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		14.00000	12,000	33.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,073.00000	6,110,000	33.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		41.00000	36,000	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,100.00000	4,134,000	31.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		120.00000	105,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,179.00000	2,203,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		469.00000	423,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		528.00000	521,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,043.00000	997,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		102.00000	95,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,953.00000	1,914,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	12,000	19.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,945.00000	2,904,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	2,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,942.00000	3,902,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,110.00000	8,149,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		13.00000	11,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,122.00000	6,159,000	33.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		40.00000	35,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,149.00000	4,183,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		116.00000	101,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,225.00000	2,249,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		451.00000	405,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		560.00000	553,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,006.00000	959,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		115.00000	107,000	17.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,905.00000	1,865,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	13,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,895.00000	2,854,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	2,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,892.00000	3,852,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,310.00000	8,349,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		11.00000	9,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,320.00000	6,357,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		36.00000	31,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,345.00000	4,379,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		103.00000	89,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,412.00000	2,437,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		386.00000	344,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		695.00000	692,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		864.00000	816,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		173.00000	164,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,713.00000	1,673,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		22.00000	21,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,696.00000	2,655,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	3,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,692.00000	3,652,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,260.00000	8,299,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		11.00000	10,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,270.00000	6,308,000	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		37.00000	32,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,296.00000	4,330,000	31.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		106.00000	92,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,365.00000	2,390,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		401.00000	358,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		660.00000	656,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		898.00000	850,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		157.00000	148,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,761.00000	1,721,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		20.00000	19,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,745.00000	2,705,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,742.00000	3,702,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		344.00000	305,000	20.80	228,750.00	750	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		803.00000	803,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,360.00000	8,399,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		10.00000	9,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,369.00000	6,407,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		35.00000	30,000	31.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,394.00000	4,428,000	31.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		100.00000	87,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,459.00000	2,485,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		371.00000	330,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		730.00000	728,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		831.00000	783,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		190.00000	181,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,666.00000	1,625,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		25.00000	23,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,646.00000	2,606,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	4,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,643.00000	3,603,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		434.00000	389,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		593.00000	587,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,711.00000	7,750,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		17.00000	15,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,726.00000	5,763,000	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		49.00000	43,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,758.00000	3,791,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		147.00000	129,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,856.00000	1,877,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		627.00000	577,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		336.00000	325,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,343.00000	1,299,000	17.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		52.00000	47,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,299.00000	2,258,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	6,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,293.00000	3,253,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,292.00000	4,252,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	1,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,761.00000	7,799,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		16.00000	15,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,775.00000	5,813,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		47.00000	42,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,806.00000	3,840,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		143.00000	125,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,902.00000	1,923,000	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		602.00000	552,000	18.66	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		361.00000	350,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,298.00000	1,253,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		57.00000	51,000	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,249.00000	2,209,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		8.00000	7,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,243.00000	3,203,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,242.00000	4,202,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,160.00000	8,199,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		12.00000	11,000	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,171.00000	6,209,000	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		39.00000	34,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,198.00000	4,232,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		113.00000	98,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,272.00000	2,296,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		969.00000	922,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		128.00000	120,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,857.00000	1,817,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		16.00000	15,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,845.00000	2,805,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,842.00000	3,802,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,210.00000	8,249,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		12.00000	10,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,221.00000	6,258,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		38.00000	33,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,247.00000	4,281,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		109.00000	95,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,318.00000	2,343,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		417.00000	373,000	19.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		626.00000	621,000	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		933.00000	886,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		142.00000	134,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,809.00000	1,769,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		18.00000	17,000	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,795.00000	2,755,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,792.00000	3,752,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		5.00000	4,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,914.00000	6,952,000	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		25.00000	22,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,934.00000	4,970,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		73.00000	63,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,982.00000	3,011,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		247.00000	217,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,156.00000	1,165,000	22.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,092.00000	5,052,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,197.00000	1,207,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		238.00000	209,000	22.54	104,500.00	500	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		182.00000	159,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,541.00000	1,557,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		222.00000	195,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,281.00000	1,293,000	22.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		176.00000	154,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,585.00000	1,602,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		653.00000	604,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		312.00000	302,000	18.46	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.21630	8.25670		19.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		693.00000	666,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		436.00000	450,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		695.00000	640,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		488.00000	474,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		720.00000	693,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		413.00000	427,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		761.00000	750,000	20.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		518.00000	466,000	20.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,416.00000	2,447,000	26.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		173.00000	163,000	26.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.33380	8.37540		19.22	0.00	0	825.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		1,160.00000	1,100,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		235.00000	216,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		1,125.00000	1,065,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		250.00000	231,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,195.00000	1,136,000	17.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		220.00000	202,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.33050	11.41530		19.50	28,042,987.50	2,475	32,268.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	49.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,635.00000	10,720,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,635.00000	8,720,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,935.00000	11,020,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,935.00000	9,020,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,435.00000	10,520,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,435.00000	8,520,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	47.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,435.00000	6,520,000	47.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,435.00000	4,520,000	40.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,285.00000	10,370,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,285.00000	8,370,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	47.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,285.00000	6,370,000	47.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,285.00000	4,370,000	39.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,185.00000	10,270,000	49.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,185.00000	8,270,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	1,000	29.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,187.00000	2,271,000	29.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		18.00000	11,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,203.00000	1,281,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		835.00000	754,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		20.00000	24,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,817.00000	1,732,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	2,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,985.00000	10,070,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,985.00000	8,070,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,035.00000	10,120,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,035.00000	8,120,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		25.00000	16,000	24.39	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,060.00000	1,136,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		212.00000	163,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		247.00000	283,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		976.00000	893,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		11.00000	13,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,966.00000	1,882,000	29.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	2,000	29.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,485.00000	10,570,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	47.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,485.00000	6,570,000	47.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,485.00000	4,570,000	40.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,685.00000	10,770,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,685.00000	8,770,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,685.00000	6,770,000	47.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,835.00000	10,920,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,835.00000	8,920,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		38.00000	25,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		873.00000	945,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		319.00000	255,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		154.00000	175,000	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,171.00000	1,087,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		6.00000	7,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,885.00000	10,970,000	49.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,885.00000	8,970,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		289.00000	228,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		174.00000	198,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,122.00000	1,038,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		7.00000	8,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,785.00000	10,870,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,785.00000	8,870,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,786.00000	2,871,000	32.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		5.00000	3,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,790.00000	1,873,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		43.00000	28,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		828.00000	898,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		350.00000	285,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		135.00000	155,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,220.00000	1,136,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	6,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,735.00000	10,820,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	47.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,735.00000	6,820,000	47.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,735.00000	4,820,000	41.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,585.00000	10,670,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,585.00000	8,670,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,535.00000	10,620,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,535.00000	8,620,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	47.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,535.00000	6,620,000	47.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,535.00000	4,620,000	40.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,385.00000	10,470,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,385.00000	8,470,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,385.00000	6,470,000	47.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,385.00000	4,470,000	40.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		103.00000	73,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		488.00000	543,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		656.00000	578,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		41.00000	48,000	20.46	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,617.00000	1,533,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	3,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,335.00000	10,420,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,335.00000	8,420,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,235.00000	10,320,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,235.00000	8,320,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		2.00000	1,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,237.00000	2,321,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		141.00000	104,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		376.00000	424,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		789.00000	708,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		24.00000	28,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,135.00000	10,220,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,135.00000	8,220,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,635.00000	6,720,000	47.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	45.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,635.00000	5,720,000	45.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,635.00000	4,720,000	41.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,635.00000	3,720,000	36.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		3.00000	2,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,138.00000	2,222,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		20.00000	12,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,155.00000	1,232,000	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		174.00000	130,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		309.00000	350,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		881.00000	800,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		16.00000	20,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,867.00000	1,782,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2.00000	2,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	32.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,836.00000	2,921,000	32.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	48.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,185.00000	7,270,000	48.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,185.00000	5,270,000	43.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,185.00000	4,270,000	39.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		53.00000	36,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		738.00000	806,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		418.00000	349,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		103.00000	119,000	19.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	48.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,085.00000	7,170,000	48.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		8.00000	5,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,593.00000	1,675,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		67.00000	46,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		652.00000	716,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		492.00000	419,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		77.00000	89,000	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,419.00000	1,334,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		4.00000	4,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	47.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,785.00000	6,870,000	47.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	46.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,785.00000	5,870,000	46.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,785.00000	4,870,000	41.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,785.00000	3,870,000	37.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	1,000	30.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,287.00000	2,371,000	30.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		14.00000	9,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,299.00000	1,379,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		127.00000	93,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		412.00000	463,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		743.00000	664,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		28.00000	34,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,717.00000	1,632,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	2,000	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		92.00000	65,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		527.00000	585,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		613.00000	536,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		48.00000	56,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,568.00000	1,483,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		3.00000	3,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	47.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,235.00000	6,320,000	47.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	43.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,235.00000	5,320,000	43.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		6.00000	3,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,741.00000	1,823,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		48.00000	32,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		783.00000	852,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,270.00000	1,186,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		5.00000	6,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	48.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,135.00000	7,220,000	48.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,135.00000	5,220,000	43.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,135.00000	4,220,000	39.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,636.00000	2,721,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	4,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,642.00000	1,724,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		60.00000	41,000	22.61	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		695.00000	761,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		454.00000	383,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		89.00000	103,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,369.00000	1,284,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		4.00000	4,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,035.00000	7,120,000	48.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	46.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,035.00000	6,120,000	46.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,035.00000	5,120,000	42.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,035.00000	4,120,000	38.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		8.00000	5,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,543.00000	1,625,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		74.00000	51,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		609.00000	671,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		531.00000	457,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		66.00000	77,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,468.00000	1,384,000	24.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	4,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		9.00000	6,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,494.00000	1,576,000	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		83.00000	58,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		568.00000	628,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,518.00000	1,433,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	3,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	48.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,835.00000	6,920,000	48.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	46.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,835.00000	5,920,000	46.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,835.00000	4,920,000	42.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,835.00000	3,920,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		13.00000	8,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,348.00000	1,428,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		114.00000	82,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		449.00000	502,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		699.00000	620,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		34.00000	40,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,667.00000	1,583,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	3,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	1,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,337.00000	2,421,000	30.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	47.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,585.00000	6,670,000	47.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	45.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,585.00000	5,670,000	45.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,585.00000	4,670,000	41.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,585.00000	3,670,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	2,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,038.00000	2,122,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	47.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,335.00000	6,420,000	47.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	44.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,335.00000	5,420,000	44.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,335.00000	4,420,000	40.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,335.00000	3,420,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		5.00000	3,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,840.00000	1,923,000	27.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	46.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,135.00000	6,220,000	46.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		260.00000	202,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		195.00000	222,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,073.00000	989,000	21.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		8.00000	9,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,066.00000	1,981,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	29.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	46.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,985.00000	6,070,000	46.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,985.00000	5,070,000	42.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	0,000	33.68	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,986.00000	3,070,000	33.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		234.00000	182,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		219.00000	252,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,024.00000	941,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		9.00000	11,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,085.00000	5,170,000	43.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,085.00000	4,170,000	39.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	34.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,086.00000	3,170,000	34.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	2,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,088.00000	2,172,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		22.00000	14,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,107.00000	1,184,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		192.00000	146,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		277.00000	316,000	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	10.50	Call		928.00000	846,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		13.00000	16,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,916.00000	1,832,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,485.00000	8,570,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	48.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,985.00000	7,070,000	48.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	44.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,485.00000	5,570,000	44.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,985.00000	4,070,000	38.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,486.00000	2,571,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		27.00000	18,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,012.00000	1,088,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		572.00000	496,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		57.00000	66,000	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,016.00000	1,931,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,515.00000	3,431,000	30.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	30.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	31.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,586.00000	2,671,000	31.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	49.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,735.00000	8,820,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	48.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,235.00000	7,320,000	48.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	45.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,735.00000	5,820,000	45.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,235.00000	4,320,000	39.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,736.00000	2,821,000	32.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		16.00000	10,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,251.00000	1,330,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		383.00000	316,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		118.00000	136,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,767.00000	1,682,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,265.00000	3,181,000	31.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	31.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,185.00000	9,270,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,685.00000	7,770,000	49.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,185.00000	6,270,000	47.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,685.00000	4,770,000	41.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,000	34.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,186.00000	3,270,000	34.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		6.00000	4,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,691.00000	1,774,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		157.00000	116,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		342.00000	386,000	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,319.00000	1,235,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		4.00000	5,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,815.00000	2,731,000	31.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	31.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	48.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,885.00000	6,970,000	48.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	46.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,885.00000	5,970,000	46.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,885.00000	4,970,000	42.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	38.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,885.00000	3,970,000	38.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,886.00000	2,971,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	1,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,387.00000	2,471,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	2,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,889.00000	1,972,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		12.00000	7,000	25.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,397.00000	1,477,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		34.00000	22,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		919.00000	992,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,686.00000	2,771,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	48.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,935.00000	7,020,000	48.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	46.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,935.00000	6,020,000	46.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,935.00000	5,020,000	42.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,935.00000	4,020,000	38.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,437.00000	2,521,000	30.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	2,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,939.00000	2,022,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		10.00000	6,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,445.00000	1,526,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		31.00000	20,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		966.00000	1,040,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,536.00000	2,621,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	46.87	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,085.00000	6,170,000	46.87	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	13.40	Call		3.00000	2,000	28.63	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,988.00000	2,072,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	0,000	33.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,936.00000	3,020,000	33.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,385.00000	9,470,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	48.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,385.00000	7,470,000	48.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	44.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,385.00000	5,470,000	44.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,385.00000	3,470,000	35.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,615.00000	2,531,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	31.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,285.00000	9,370,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	48.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,285.00000	7,370,000	48.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	43.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,285.00000	5,370,000	43.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	0,000	35.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,286.00000	3,370,000	35.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,715.00000	2,631,000	31.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	31.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	49.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,335.00000	9,420,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	48.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,335.00000	7,420,000	48.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,665.00000	2,581,000	31.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	31.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,585.00000	9,670,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	49.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,585.00000	7,670,000	49.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,415.00000	2,331,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,685.00000	9,770,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	45.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,685.00000	5,770,000	45.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	37.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,685.00000	3,770,000	37.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,316.00000	2,231,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,635.00000	9,720,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,635.00000	7,720,000	49.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,366.00000	2,281,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	30.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,735.00000	9,820,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,735.00000	7,820,000	49.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,735.00000	3,820,000	37.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,266.00000	2,181,000	30.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	30.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,885.00000	9,970,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,885.00000	7,970,000	49.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,116.00000	2,031,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	30.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,935.00000	10,020,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,935.00000	8,020,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,835.00000	9,920,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,835.00000	7,920,000	49.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,166.00000	2,081,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	49.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,135.00000	9,220,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	34.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,136.00000	3,220,000	34.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,865.00000	2,781,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	31.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,216.00000	2,131,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	1,000	30.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,215.00000	3,131,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	31.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,365.00000	3,281,000	30.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	30.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,165.00000	3,081,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	31.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,435.00000	9,520,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,435.00000	7,520,000	49.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	44.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,435.00000	5,520,000	44.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,435.00000	3,520,000	35.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,565.00000	2,481,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,235.00000	9,320,000	49.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,000	34.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,236.00000	3,320,000	34.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,765.00000	2,681,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	31.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,065.00000	2,981,000	32.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	32.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,985.00000	9,070,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,015.00000	2,931,000	32.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	32.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,485.00000	9,570,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	49.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,485.00000	7,570,000	49.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,485.00000	3,570,000	36.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,515.00000	2,431,000	30.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	30.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,085.00000	10,170,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,085.00000	8,170,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,535.00000	9,620,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	49.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,535.00000	7,620,000	49.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	45.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,535.00000	5,620,000	45.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,535.00000	3,620,000	36.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,465.00000	2,381,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	30.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,785.00000	9,870,000	49.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,785.00000	7,870,000	49.59	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.50480	11.59060		18.71	2,185,912.00	190	2,977.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		179.00000	174,000	23.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,388.00000	1,469,000	23.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		200.00000	173,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,309.00000	1,368,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		189.00000	164,000	22.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,348.00000	1,409,000	22.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.67340	11.76230		18.65	0.00	0	635.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		607.00000	593,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		745.00000	820,000	20.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		717.00000	757,000	19.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		629.00000	580,000	19.00	0.00	0	50.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08700	0.08790		24.41	10,440.00	120	160.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call	804.00000	716,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put	14.00000	16,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call	172.00000	132,000	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put	382.00000	432,000	30.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call	1,792.00000	1,702,000	38.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put	2.00000	2,000	38.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08850	0.08930	26.94	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call	851.00000	788,000	24.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put	211.00000	228,000	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.73630	9.92430	17.97	5,841,780.00	600	22,093.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call	1.00000	0,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put	2,177.00000	2,364,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call	1.00000	0,000	29.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put	1,977.00000	2,164,000	29.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call	1.00000	0,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put	2,077.00000	2,264,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call	0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put	9,376.00000	9,564,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call	0.00000	0,000	50.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put	7,376.00000	7,564,000	50.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call	0.00000	0,000	46.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put	5,376.00000	5,564,000	46.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call	0.00000	0,000	38.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put	3,376.00000	3,564,000	38.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		6.00000	2,000	26.06	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,382.00000	1,566,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		77.00000	33,000	20.84	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		453.00000	597,000	20.84	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		649.00000	475,000	19.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	39,000	19.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,625.00000	1,437,000	24.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	24.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,624.00000	2,436,000	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,676.00000	9,864,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	51.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,676.00000	7,864,000	51.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,676.00000	5,864,000	47.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,676.00000	3,864,000	40.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	1,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,679.00000	1,865,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		36.00000	13,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		712.00000	877,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		399.00000	248,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		75.00000	112,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,326.00000	1,138,000	22.45	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	8.60	Put		2.00000	2,000	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,324.00000	2,136,000	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,776.00000	9,964,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	51.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,776.00000	7,964,000	51.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,776.00000	5,964,000	47.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	41.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,776.00000	3,964,000	41.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	28.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,778.00000	1,965,000	28.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		27.00000	10,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		803.00000	974,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		327.00000	188,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		103.00000	152,000	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,227.00000	1,039,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,224.00000	2,036,000	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,426.00000	9,614,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	51.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,426.00000	7,614,000	51.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	46.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,426.00000	5,614,000	46.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,426.00000	3,614,000	39.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		5.00000	2,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,431.00000	1,616,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		68.00000	28,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		494.00000	642,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		605.00000	433,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		31.00000	47,000	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,575.00000	1,387,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,574.00000	2,386,000	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,476.00000	9,664,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	51.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,476.00000	7,664,000	51.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,476.00000	5,664,000	46.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,476.00000	3,664,000	39.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		5.00000	1,000	26.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,481.00000	1,665,000	26.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		60.00000	24,000	21.36	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	10.40	Put		536.00000	688,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		561.00000	393,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		37.00000	57,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,525.00000	1,337,000	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,524.00000	2,336,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,626.00000	9,814,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	51.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,626.00000	7,814,000	51.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,626.00000	5,814,000	47.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,626.00000	3,814,000	40.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	1,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,629.00000	1,815,000	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		41.00000	15,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		667.00000	829,000	22.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		438.00000	281,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		64.00000	95,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,376.00000	1,188,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,374.00000	2,186,000	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	28.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,526.00000	9,714,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	51.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,526.00000	7,714,000	51.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,526.00000	5,714,000	47.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,526.00000	3,714,000	39.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		4.00000	1,000	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,530.00000	1,715,000	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		53.00000	21,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		579.00000	735,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		519.00000	354,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		45.00000	68,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,475.00000	1,287,000	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,474.00000	2,286,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,576.00000	9,764,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	51.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,576.00000	7,764,000	51.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,576.00000	5,764,000	47.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	40.27	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	13.50	Put		3,576.00000	3,764,000	40.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		4.00000	1,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,580.00000	1,765,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		46.00000	18,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		622.00000	782,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		478.00000	317,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		54.00000	81,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,426.00000	1,237,000	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	1,000	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,424.00000	2,236,000	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,926.00000	10,114,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,926.00000	8,114,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,926.00000	6,114,000	48.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	42.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,926.00000	4,114,000	42.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,928.00000	2,115,000	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		19.00000	6,000	23.71	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		945.00000	1,120,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		232.00000	122,000	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		158.00000	236,000	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,078.00000	892,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	6,000	21.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,074.00000	1,886,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,876.00000	10,064,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,876.00000	8,064,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,876.00000	6,064,000	48.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	42.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,876.00000	4,064,000	42.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,878.00000	2,065,000	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		21.00000	7,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		897.00000	1,071,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		262.00000	140,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		138.00000	204,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,127.00000	941,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	5,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,124.00000	1,936,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,976.00000	10,164,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	51.77	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	17.90	Put		7,976.00000	8,164,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,976.00000	6,164,000	48.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,976.00000	4,164,000	42.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		16.00000	6,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		992.00000	1,170,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		205.00000	106,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		181.00000	270,000	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,028.00000	843,000	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	7,000	21.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,025.00000	1,836,000	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,026.00000	10,214,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,026.00000	8,214,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,026.00000	6,214,000	48.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,026.00000	4,214,000	42.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	29.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,027.00000	2,214,000	29.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		14.00000	5,000	24.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,040.00000	1,219,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		183.00000	92,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		209.00000	306,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		980.00000	795,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	9,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,975.00000	1,786,000	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,826.00000	10,014,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,826.00000	8,014,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,826.00000	6,014,000	48.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,826.00000	4,014,000	41.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	28.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,828.00000	2,015,000	28.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		24.00000	9,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		850.00000	1,023,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		294.00000	161,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		120.00000	175,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,177.00000	990,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	4,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,174.00000	1,986,000	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.77	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	20.00	Put		10,076.00000	10,264,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,076.00000	8,264,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,076.00000	6,264,000	48.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,076.00000	4,264,000	42.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		13.00000	4,000	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,089.00000	1,268,000	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		162.00000	80,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		238.00000	344,000	19.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		931.00000	747,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	11,000	20.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,925.00000	1,736,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,226.00000	10,414,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,226.00000	8,414,000	51.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,226.00000	6,414,000	48.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,226.00000	4,414,000	43.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,227.00000	2,414,000	31.12	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	11.15	Call		9.00000	3,000	25.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,235.00000	1,417,000	25.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		113.00000	51,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		339.00000	465,000	20.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		788.00000	608,000	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	22,000	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,775.00000	1,587,000	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	25.15	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.89390	10.08450		16.83	3,710,212.50	375	10,258.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		95.00000	68,000	23.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,675.00000	1,839,000	23.49	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		350.00000	264,000	17.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		466.00000	570,000	17.96	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		676.00000	799,000	19.10	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		260.00000	193,000	19.10	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		349.00000	433,000	17.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		433.00000	327,000	17.21	0.00	0	2,000.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.04790	10.24200		16.96	502,395.00	50	2,172.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,958.00000	10,152,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		3.00000	2,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,961.00000	8,154,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		24.00000	13,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,982.00000	6,165,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		61.00000	44,000	27.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,019.00000	4,196,000	27.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		158.00000	125,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,116.00000	2,277,000	23.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		277.00000	223,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,235.00000	1,375,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		550.00000	451,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		508.00000	603,000	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,154.00000	988,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		112.00000	140,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,060.00000	1,870,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		18.00000	22,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		171.00000	137,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,979.00000	2,139,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,008.00000	10,202,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		2.00000	2,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,010.00000	8,204,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		24.00000	13,000	29.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,032.00000	6,215,000	29.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		60.00000	43,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,068.00000	4,245,000	27.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		154.00000	121,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,162.00000	2,323,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		268.00000	216,000	20.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,276.00000	1,418,000	20.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		528.00000	434,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		536.00000	636,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,113.00000	952,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		121.00000	154,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,011.00000	1,823,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		19.00000	25,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,708.00000	10,902,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,709.00000	8,903,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		12.00000	6,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,720.00000	6,908,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		42.00000	28,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,750.00000	4,930,000	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		106.00000	82,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,814.00000	2,984,000	24.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		180.00000	144,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,888.00000	2,046,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		325.00000	263,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,033.00000	1,165,000	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		668.00000	549,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		376.00000	451,000	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,365.00000	1,185,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		73.00000	87,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	27.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,608.00000	10,802,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,609.00000	8,803,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		13.00000	7,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,621.00000	6,809,000	28.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		44.00000	30,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,652.00000	4,832,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		111.00000	86,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,719.00000	2,888,000	24.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		190.00000	152,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,798.00000	1,954,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		347.00000	282,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		955.00000	1,084,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		721.00000	596,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		329.00000	398,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,454.00000	1,272,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		62.00000	74,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,759.00000	9,952,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		3.00000	2,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,761.00000	7,954,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		26.00000	16,000	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,784.00000	5,968,000	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		66.00000	50,000	27.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,824.00000	4,002,000	27.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		175.00000	140,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,933.00000	2,092,000	22.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		315.00000	255,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,073.00000	1,207,000	19.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		643.00000	527,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		401.00000	479,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,322.00000	1,142,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		80.00000	94,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,257.00000	2,064,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	16,000	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,859.00000	10,052,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		3.00000	2,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,861.00000	8,054,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		25.00000	15,000	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,883.00000	6,067,000	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		63.00000	47,000	27.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,921.00000	4,099,000	27.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		166.00000	133,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,024.00000	2,185,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		295.00000	238,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,153.00000	1,290,000	20.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		594.00000	487,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		452.00000	539,000	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,237.00000	1,062,000	15.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		95.00000	114,000	15.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,158.00000	1,966,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	18,000	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,158.00000	10,352,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		2.00000	1,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,160.00000	8,353,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		21.00000	11,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,179.00000	6,363,000	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		55.00000	39,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,213.00000	4,391,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		142.00000	111,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,300.00000	2,463,000	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		245.00000	197,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,403.00000	1,549,000	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		474.00000	389,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		632.00000	741,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,003.00000	851,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		161.00000	203,000	15.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,868.00000	1,681,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	33,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,308.00000	10,502,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		2.00000	1,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,310.00000	8,503,000	27.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		18.00000	9,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,326.00000	6,511,000	28.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		51.00000	36,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,359.00000	4,538,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		131.00000	102,000	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,439.00000	2,604,000	23.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		224.00000	180,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,532.00000	1,682,000	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		427.00000	348,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		735.00000	850,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		901.00000	758,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		209.00000	260,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,727.00000	1,541,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		35.00000	43,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,609.00000	9,802,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		4.00000	2,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,612.00000	7,804,000	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		28.00000	17,000	28.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,636.00000	5,819,000	28.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		70.00000	53,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,678.00000	3,855,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,405.00000	2,211,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	0,000	27.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,659.00000	9,852,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		4.00000	2,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,662.00000	7,854,000	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		27.00000	17,000	29.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,685.00000	5,869,000	29.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		69.00000	52,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,727.00000	3,904,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		185.00000	148,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,843.00000	2,000,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		336.00000	272,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		994.00000	1,124,000	19.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		694.00000	572,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		352.00000	424,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,409.00000	1,228,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		67.00000	80,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,355.00000	2,162,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	14,000	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	0,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,709.00000	9,902,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		4.00000	2,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,712.00000	7,904,000	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		27.00000	16,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,735.00000	5,918,000	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		67.00000	51,000	26.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,775.00000	3,953,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,306.00000	2,113,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	15,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		568.00000	670,000	17.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		510.00000	418,000	17.69	0.00	0	60.00
AL7T	On	05/08/2010	Index Future			344.91000	343.50800			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			317.97300	316.33500			1,370,463,630.00	431	1,462.00
ALBI	On	04/11/2010	Index Future			323.29700	321.63100			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.52480	6.52530		14.76	1,696,448.00	260	11,093.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		8,075.00000	8,075,000	60.21	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	54.65	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		6,075.00000	6,075,000	54.65	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	48.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		4,075.00000	4,075,000	48.15	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2,075.00000	2,075,000	35.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		73.00000	66,000	15.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		148.00000	141,000	15.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		926.00000	925,000	24.79	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	24.79	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		1,925.00000	1,925,000	27.95	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		2,925.00000	2,925,000	27.51	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	27.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		3,925.00000	3,925,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		8,025.00000	8,025,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	54.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		6,025.00000	6,025,000	54.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	47.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		4,025.00000	4,025,000	47.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	34.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		2,025.00000	2,025,000	34.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		91.00000	83,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		116.00000	108,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		976.00000	975,000	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		1.00000	0,000	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		1,975.00000	1,975,000	28.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	28.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		2,975.00000	2,975,000	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		3,975.00000	3,975,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,975.00000	7,975,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	54.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,975.00000	5,975,000	54.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	47.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,975.00000	3,975,000	47.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	34.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,975.00000	1,975,000	34.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		113.00000	105,000	14.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		88.00000	80,000	14.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,026.00000	1,025,000	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,025.00000	2,025,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,025.00000	3,025,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,025.00000	4,025,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		47.00000	41,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		222.00000	216,000	16.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,325.00000	8,325,000	60.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	55.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,325.00000	6,325,000	55.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	48.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,325.00000	4,325,000	48.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	36.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,325.00000	2,325,000	36.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		24.00000	19,000	18.20	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	6.85	Put		349.00000	344,000	18.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		678.00000	677,000	22.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		3.00000	2,000	22.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,675.00000	1,675,000	27.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	27.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,675.00000	2,675,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,675.00000	3,675,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,225.00000	8,225,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	55.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,225.00000	6,225,000	55.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	48.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,225.00000	4,225,000	48.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,225.00000	2,225,000	36.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		37.00000	32,000	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		262.00000	257,000	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		777.00000	776,000	23.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		2.00000	1,000	23.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,775.00000	1,775,000	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,775.00000	2,775,000	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.62	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	2.75	Call		3,775.00000	3,775,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,375.00000	8,375,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	55.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,375.00000	6,375,000	55.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	49.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,375.00000	4,375,000	49.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	37.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,375.00000	2,375,000	37.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		19.00000	15,000	18.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		394.00000	390,000	18.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		629.00000	628,000	21.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		4.00000	3,000	21.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,625.00000	1,625,000	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,625.00000	2,625,000	27.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	27.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,625.00000	3,625,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,275.00000	8,275,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	55.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,275.00000	6,275,000	55.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	48.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,275.00000	4,275,000	48.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	36.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,275.00000	2,275,000	36.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		30.00000	25,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		305.00000	300,000	17.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		727.00000	727,000	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		2.00000	2,000	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,725.00000	1,725,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,725.00000	2,725,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,725.00000	3,725,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		8,125.00000	8,125,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	54.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		6,125.00000	6,125,000	54.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	48.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		4,125.00000	4,125,000	48.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	35.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,125.00000	2,125,000	35.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		59.00000	52,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		184.00000	177,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		876.00000	876,000	24.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		1.00000	1,000	24.24	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	4.65	Call		1,875.00000	1,875,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	27.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		2,875.00000	2,875,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	27.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		3,875.00000	3,875,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,625.00000	8,625,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	56.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,625.00000	6,625,000	56.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	49.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,625.00000	4,625,000	49.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	38.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,625.00000	2,625,000	38.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		6.00000	5,000	21.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		631.00000	630,000	21.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		390.00000	387,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		15.00000	12,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,375.00000	1,375,000	26.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	26.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,375.00000	2,375,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,375.00000	3,375,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	60.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,575.00000	8,575,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	56.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,575.00000	6,575,000	56.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	49.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,575.00000	4,575,000	49.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,575.00000	2,575,000	38.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		8.00000	6,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		583.00000	581,000	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		436.00000	434,000	19.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		11.00000	9,000	19.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,425.00000	1,425,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,425.00000	2,425,000	27.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,425.00000	3,425,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,475.00000	8,475,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	55.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,475.00000	6,475,000	55.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,475.00000	4,475,000	49.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	37.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,475.00000	2,475,000	37.77	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	7.00	Call		12.00000	10,000	19.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		487.00000	485,000	19.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		531.00000	530,000	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		6.00000	5,000	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,525.00000	1,525,000	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,525.00000	2,525,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,525.00000	3,525,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,425.00000	8,425,000	60.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	55.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,425.00000	6,425,000	55.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	49.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,425.00000	4,425,000	49.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	37.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,425.00000	2,425,000	37.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		15.00000	12,000	19.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		440.00000	437,000	19.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		580.00000	579,000	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,575.00000	1,575,000	27.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,575.00000	2,575,000	27.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,575.00000	3,575,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,675.00000	8,675,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	56.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,675.00000	6,675,000	56.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	50.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,675.00000	4,675,000	50.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	39.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,675.00000	2,675,000	39.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		5.00000	4,000	21.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		680.00000	679,000	21.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		344.00000	341,000	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		19.00000	16,000	18.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,325.00000	1,325,000	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,325.00000	2,325,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,325.00000	3,325,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,525.00000	8,525,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	55.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,525.00000	6,525,000	55.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	49.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,525.00000	4,525,000	49.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	38.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,525.00000	2,525,000	38.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		10.00000	8,000	20.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		535.00000	533,000	20.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		483.00000	482,000	19.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		8.00000	7,000	19.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,475.00000	1,475,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,475.00000	2,475,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,475.00000	3,475,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,725.00000	8,725,000	60.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	56.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,725.00000	6,725,000	56.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	50.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,725.00000	4,725,000	50.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	39.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,725.00000	2,725,000	39.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		4.00000	3,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		729.00000	728,000	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		300.00000	296,000	17.55	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	6.25	Put		25.00000	21,000	17.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,275.00000	1,275,000	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,275.00000	2,275,000	27.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,275.00000	3,275,000	27.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.55110	6.55300		15.45	2,947,995.00	450	5,478.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		121.00000	116,000	17.05	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		468.00000	465,000	17.05	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.57960	6.58530		15.95	986,940.00	150	4,650.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		213.00000	207,000	17.14	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		528.00000	527,000	17.14	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		565.00000	564,000	17.33	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		200.00000	194,000	17.33	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.42360	7.44470		9.55	0.00	0	75.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		183.00000	153,000	10.69	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		38.00000	29,000	10.69	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		145.00000	114,000	10.12	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		50.00000	40,000	10.12	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		224.00000	194,000	11.25	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		29.00000	20,000	11.25	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.53460	7.55610		11.96	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		254.00000	219,000	12.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/09/2010	Foreign Exchange Future	7.50	Put		198.00000	184,000	12.11	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			140.11100	139.38700			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			142.45600	141.72000			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			319.28000	317.69800		6.57	3,192,800.00	1	325.00
GOVI	On 05/08/2010	GOVI	315.60	Call		49,259.00000	58,446,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		28,279.00000	21,646,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			324.62500	323.01600			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		59,840.00000	43,750,000		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		59,940.00000	43,850,000		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		59,740.00000	43,650,000		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			379.21300	379.48900			0.00	0	501.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.59600	6.61500			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.55700	6.59500			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.52700	6.55500			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.52100	6.54500			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.52100	6.54500			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.52200	6.54500			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.52200	6.54500			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.69400	6.74500			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.95200	7.03500			0.00	0	4,600.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.32400	7.39500			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.63900	7.70500			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.84000	7.90500			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			310.47400	308.50500			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			315.67200	313.67000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.18000	8.25500		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,481.00000	2,767,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		214.00000	152,000	4.13	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,609.00000	1,842,000	4.08	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		480.00000	365,000	4.08	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,475.00000	3,795,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Put		84.00000	55,000	4.18	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		945.00000	763,000	4.04	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		922.00000	1,088,000	4.04	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.27100	8.35100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,695.00000	1,896,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,040.00000	887,000	4.08	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		1,826.00000	2,036,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		952.00000	809,000	4.09	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,570.00000	1,762,000	4.07	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,134.00000	973,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future			8.33400	8.42000		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		802.00000	910,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		3,006.00000	2,753,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		870.00000	983,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,860.00000	2,612,000	3.99	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		739.00000	840,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		3,158.00000	2,898,000	3.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.00400	9.09800		9.75	0.00	0	20,528.00
R186	On	05/08/2010	Bond Future	9.25	Call		2,813.00000	3,335,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,433.00000	1,088,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		810.00000	1,032,000	9.75	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,069.00000	3,424,000	9.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,084.00000	6,837,000	10.19	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		339.00000	225,000	10.19	0.00	0	1,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	10.00	Call		7,973.00000	8,785,000	10.29	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		142.00000	88,000	10.29	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.06900	9.16500		10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		3,535.00000	4,007,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,772.00000	2,373,000	10.14	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		3,782.00000	4,273,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,574.00000	2,193,000	10.16	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,296.00000	3,749,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,981.00000	2,563,000	10.11	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		5,414.00000	4,816,000	9.90	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		1,573.00000	1,847,000	9.90	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.11700	9.21700		10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		2,982.00000	3,367,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,938.00000	4,428,000	10.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,181.00000	3,583,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,682.00000	4,189,000	10.28	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,793.00000	3,162,000	10.23	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		5,207.00000	4,681,000	10.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.15500	8.22000		3.75	0.00	0	1,174.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,845.00000	3,067,000	3.91	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		48.00000	33,000	3.91	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.24800	8.31700		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,422.00000	1,559,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		792.00000	690,000	3.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		1,527.00000	1,670,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		725.00000	629,000	3.83	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,321.00000	1,452,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		862.00000	754,000	3.81	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.31000	8.38400		3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		680.00000	760,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,945.00000	1,783,000	3.50	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		739.00000	824,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,839.00000	1,681,000	3.51	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		625.00000	700,000	3.49	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2,057.00000	1,889,000	3.49	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.72100	8.79500		6.00	0.00	0	3,317.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,620.00000	2,914,000	6.22	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		332.00000	247,000	6.22	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.81200	8.88900		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,665.00000	2,916,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		900.00000	769,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,831.00000	3,090,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		824.00000	701,000	6.25	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,504.00000	2,747,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		981.00000	842,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.88200	8.96300		6.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,079.00000	1,205,000	5.93	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		3,331.00000	3,067,000	5.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		1,164.00000	1,297,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		3,169.00000	2,913,000	5.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,000.00000	1,119,000	5.92	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,499.00000	3,229,000	5.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.81800	8.89200		6.75	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,441.00000	2,746,000	6.92	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		456.00000	344,000	6.92	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		731.00000	870,000	6.81	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,818.00000	1,540,000	6.81	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.90100	8.97700		7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,707.00000	2,962,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,227.00000	1,065,000	7.18	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,879.00000	3,144,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,131.00000	979,000	7.20	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,540.00000	2,786,000	7.16	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,329.00000	1,158,000	7.16	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.96300	9.04300		7.00	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,070.00000	1,197,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		4,026.00000	3,725,000	6.92	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,157.00000	1,291,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,836.00000	3,542,000	6.94	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		988.00000	1,107,000	6.91	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		4,222.00000	3,913,000	6.91	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.14100	8.21800		3.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Call		2,265.00000	2,476,000	3.12	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		31.00000	19,000	3.12	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.24900	8.33200		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,069.00000	1,199,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		615.00000	520,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,150.00000	1,287,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		562.00000	474,000	3.06	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		990.00000	1,115,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		671.00000	571,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future			8.32400	8.41400		2.75	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		483.00000	557,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1,532.00000	1,379,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		526.00000	604,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1,447.00000	1,299,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		443.00000	512,000	2.76	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,619.00000	1,462,000	2.76	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.84400	8.91800		7.75	0.00	0	872.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,583.00000	3,946,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		258.00000	187,000	8.05	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,466.00000	2,773,000	7.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		550.00000	422,000	7.94	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		4,181.00000	3,785,000	7.60	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		158.00000	197,000	7.60	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.91700	8.99300		7.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Call		2,763.00000	3,027,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,306.00000	1,133,000	7.95	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,941.00000	3,215,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,204.00000	1,042,000	7.97	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,590.00000	2,846,000	7.93	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,414.00000	1,233,000	7.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.97300	9.05100		8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,667.00000	1,836,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		3,376.00000	3,106,000	8.00	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,784.00000	1,961,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		3,206.00000	2,944,000	8.02	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,556.00000	1,717,000	7.98	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,553.00000	3,275,000	7.98	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.87800	8.95100		8.50	0.00	0	6,287.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,582.00000	3,945,000	8.83	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		321.00000	238,000	8.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.94900	9.02400		8.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,738.00000	3,006,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,401.00000	1,219,000	8.72	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,920.00000	3,198,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,291.00000	1,119,000	8.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,562.00000	2,820,000	8.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,518.00000	1,326,000	8.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			9.00200	9.08000		8.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.75	Call		1,693.00000	1,866,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,660.00000	3,373,000	8.65	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,812.00000	1,993,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,477.00000	3,199,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,580.00000	1,745,000	8.63	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,850.00000	3,556,000	8.63	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.90000	9.04400		12.75	0.00	0	1,821.00
R209	On	05/08/2010	Bond Future	8.75	Call		840.00000	1,204,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,143.00000	2,394,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.94100	9.09500		13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,215.00000	2,793,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,939.00000	2,337,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		2,395.00000	3,000,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,737.00000	2,162,000	13.04	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,045.00000	2,594,000	12.97	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,155.00000	2,524,000	12.97	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.98900	9.13300		13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,953.00000	3,482,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,963.00000	3,397,000	13.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,132.00000	3,680,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,759.00000	3,213,000	13.79	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,782.00000	3,292,000	13.72	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		4,177.00000	3,593,000	13.72	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			315.43200	313.85500			0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	04/11/2010	Index Future			320.71300	319.11000			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,566,311,971.80</b>	<b>27,156</b>	<b>804,016.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.17000	7.23000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.12000	8.18000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.96000	9.03500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.08000	8.14000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.66000	8.72000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.76000	8.82000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.06000	8.12000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.79000	8.84500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.83000	8.89000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.91000	8.99500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>1,566,311,971.80</b>	<b>27,156</b>	<b>804,016.00</b>