



# Daily MTM Report

Daily summary for: 11/06/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.72170	7.71820		15.78	167,236,578.60	21,658	105,628.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		682.00000	678,000	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,432.00000	8,428,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,432.00000	6,428,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,568.00000	3,572,000	16.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,482.00000	8,478,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,482.00000	6,478,000	71.57	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,518.00000	3,522,000	16.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	71.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,582.00000	8,578,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,882.00000	8,878,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,082.00000	9,078,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,082.00000	7,078,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	54.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,082.00000	3,078,000	54.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,032.00000	9,028,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,032.00000	7,028,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	54.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,032.00000	3,028,000	54.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,968.00000	1,972,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,968.00000	2,972,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,982.00000	8,978,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,982.00000	6,978,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,782.00000	8,778,000	71.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,832.00000	8,828,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,732.00000	8,728,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,732.00000	6,728,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		269.00000	272,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	15.67	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,268.00000	1,272,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,268.00000	2,272,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,268.00000	3,272,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,632.00000	8,628,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,632.00000	6,628,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,368.00000	1,372,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,368.00000	2,372,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,368.00000	3,372,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	71.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,532.00000	8,528,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		468.00000	472,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,468.00000	1,472,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,468.00000	3,472,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,582.00000	6,578,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	66.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,082.00000	5,078,000	66.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	25.61	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		582.00000	578,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		418.00000	422,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	15.61	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,418.00000	1,422,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,418.00000	2,422,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,418.00000	3,422,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		732.00000	728,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,032.00000	1,028,000	32.99	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	14.60	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,882.00000	6,878,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,832.00000	6,828,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	59.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,832.00000	3,828,000	59.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,782.00000	6,778,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		982.00000	978,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,018.00000	1,022,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,018.00000	2,022,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,018.00000	3,022,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		782.00000	778,000	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		221.00000	223,000	15.69	0.00	0	4,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	1,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,218.00000	2,222,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,218.00000	3,222,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	67.87	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	13.05	Put		5,332.00000	5,328,000	67.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	62.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,332.00000	4,328,000	62.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	56.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,332.00000	3,328,000	56.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		832.00000	828,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		175.00000	174,000	15.71	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		7.00000	2,000	15.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,168.00000	1,172,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	15.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,168.00000	2,172,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,168.00000	3,172,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	68.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,382.00000	5,378,000	68.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	62.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,382.00000	4,378,000	62.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	56.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,382.00000	3,378,000	56.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		882.00000	878,000	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,118.00000	1,122,000	15.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,118.00000	2,122,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,118.00000	3,122,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	68.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,432.00000	5,428,000	68.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	56.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,432.00000	3,428,000	56.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		932.00000	928,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,068.00000	1,072,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,068.00000	2,072,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,068.00000	3,072,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	69.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,582.00000	5,578,000	69.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	63.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,582.00000	4,578,000	63.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	57.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,582.00000	3,578,000	57.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,082.00000	1,078,000	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		28.00000	19,000	17.42	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		110.00000	97,000	17.42	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		918.00000	922,000	15.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	15.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,918.00000	1,922,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	16.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,918.00000	2,922,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		18.00000	11,000	18.24	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		150.00000	139,000	18.24	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		868.00000	872,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,868.00000	1,872,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,868.00000	2,872,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	69.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,682.00000	5,678,000	69.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	58.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,682.00000	3,678,000	58.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,182.00000	1,178,000	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		11.00000	6,000	19.06	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		193.00000	184,000	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		818.00000	822,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	15.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,818.00000	1,822,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,818.00000	2,822,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	70.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,782.00000	5,778,000	70.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	59.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,782.00000	3,778,000	59.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,982.00000	5,978,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	65.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,982.00000	4,978,000	65.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	60.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,982.00000	3,978,000	60.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	54.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,982.00000	2,978,000	54.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	71.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,932.00000	5,928,000	71.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	65.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,932.00000	4,928,000	65.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	59.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,932.00000	3,928,000	59.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		568.00000	572,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,568.00000	1,572,000	16.19	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	6.15	Put		0.00000	0,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,568.00000	2,572,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	71.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,882.00000	5,878,000	71.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	59.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,882.00000	3,878,000	59.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	53.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,882.00000	2,878,000	53.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,382.00000	1,378,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		2.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		384.00000	378,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		618.00000	622,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	15.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,618.00000	1,622,000	16.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	16.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,618.00000	2,622,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	70.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,732.00000	5,728,000	70.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	58.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,732.00000	3,728,000	58.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		7.00000	3,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		239.00000	231,000	19.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		768.00000	772,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	15.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,768.00000	1,772,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,768.00000	2,772,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	69.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,632.00000	5,628,000	69.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	63.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,632.00000	4,628,000	63.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	58.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,632.00000	3,628,000	58.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,232.00000	1,228,000	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,132.00000	1,128,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	67.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,282.00000	5,278,000	67.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	61.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,282.00000	4,278,000	61.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,282.00000	1,278,000	37.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		718.00000	722,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,718.00000	1,722,000	16.42	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	6.00	Put		0.00000	0,000	16.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	68.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,482.00000	5,478,000	68.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	57.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,482.00000	3,478,000	57.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	40.36	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,482.00000	1,478,000	40.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		518.00000	522,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	15.57	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,518.00000	1,522,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,518.00000	2,522,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	61.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,132.00000	4,128,000	61.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,532.00000	1,528,000	41.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,332.00000	1,328,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		368.00000	372,000	15.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	15.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,782.00000	7,778,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,282.00000	6,278,000	71.57	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	12.50	Call		0.00000	0,000	64.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,782.00000	4,778,000	64.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	56.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,282.00000	3,278,000	56.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,218.00000	1,222,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,718.00000	2,722,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,218.00000	4,222,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,032.00000	8,028,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,532.00000	6,528,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	57.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,532.00000	3,528,000	57.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		0.00000	0,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		532.00000	528,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		968.00000	972,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	15.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,468.00000	2,472,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,968.00000	3,972,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	42.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,582.00000	1,578,000	42.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		133.00000	129,000	15.74	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		15.00000	7,000	15.74	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	63.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,532.00000	4,528,000	63.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	61.32	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,182.00000	4,178,000	61.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	39.54	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,432.00000	1,428,000	39.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	42.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,632.00000	1,628,000	42.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		96.00000	89,000	15.76	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		28.00000	17,000	15.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	63.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,482.00000	4,478,000	63.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,882.00000	1,878,000	46.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,782.00000	1,778,000	45.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		65.00000	56,000	15.78	0.00	0	13,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		47.00000	34,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	47.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,932.00000	1,928,000	47.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	46.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,832.00000	1,828,000	46.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	44.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,732.00000	1,728,000	44.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		44.00000	34,000	16.60	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		76.00000	62,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	65.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,832.00000	4,828,000	65.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		433.00000	428,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	66.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,032.00000	5,028,000	66.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	54.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,932.00000	2,928,000	54.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	53.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,832.00000	2,828,000	53.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	52.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,732.00000	2,728,000	52.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	26.43	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		632.00000	628,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	65.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,882.00000	4,878,000	65.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	53.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,782.00000	2,778,000	53.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	52.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,682.00000	2,678,000	52.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		1.00000	0,000	23.97	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		483.00000	478,000	23.97	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	64.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,732.00000	4,728,000	64.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	52.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,632.00000	2,628,000	52.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	51.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,532.00000	2,528,000	51.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	51.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,432.00000	2,428,000	51.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	50.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,332.00000	2,328,000	50.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	50.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,232.00000	2,228,000	50.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	49.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,132.00000	2,128,000	49.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	48.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,032.00000	2,028,000	48.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3.00000	1,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		335.00000	329,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	62.74	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,432.00000	4,428,000	62.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	43.64	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,682.00000	1,678,000	43.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	64.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,682.00000	4,678,000	64.17	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	10.30	Call		0.00000	0,000	52.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,582.00000	2,578,000	52.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	51.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,482.00000	2,478,000	51.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	50.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,382.00000	2,378,000	50.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	49.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,182.00000	2,178,000	49.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	49.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,082.00000	2,078,000	49.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,982.00000	1,978,000	48.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		4.00000	2,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		286.00000	280,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	50.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,282.00000	2,278,000	50.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,982.00000	7,978,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,018.00000	4,022,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,032.00000	6,028,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	60.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,032.00000	4,028,000	60.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	71.57	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	15.80	Put		8,082.00000	8,078,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,082.00000	6,078,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	60.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,082.00000	4,078,000	60.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,918.00000	3,922,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,232.00000	8,228,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,232.00000	6,228,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	61.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,232.00000	4,228,000	61.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,768.00000	3,772,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,132.00000	8,128,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,132.00000	6,128,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,868.00000	3,872,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,782.00000	9,778,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,182.00000	8,178,000	71.57	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	13.90	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,182.00000	6,178,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,818.00000	3,822,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,282.00000	8,278,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,718.00000	3,722,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,332.00000	8,328,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,332.00000	6,328,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		668.00000	672,000	15.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		0.00000	0,000	15.50	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,668.00000	1,672,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	16.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,668.00000	2,672,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,668.00000	3,672,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,882.00000	7,878,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,118.00000	4,122,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	71.57	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	15.65	Put		7,932.00000	7,928,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,068.00000	4,072,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,382.00000	8,378,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,382.00000	6,378,000	71.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,618.00000	3,622,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		319.00000	322,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	15.65	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.83740	7.83280		18.65	15,118,344.60	1,929	142,149.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,017.00000	8,013,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,017.00000	6,013,000	33.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,018.00000	4,014,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		31.00000	29,000	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,048.00000	2,042,000	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		997.00000	1,001,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		14.00000	14,000	16.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,985.00000	1,989,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,983.00000	2,987,000	27.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,983.00000	3,987,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,967.00000	7,963,000	38.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,967.00000	5,963,000	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,968.00000	3,964,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		32.00000	30,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,999.00000	1,993,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		316.00000	312,000	18.54	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		283.00000	275,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,046.00000	1,049,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		13.00000	12,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,034.00000	2,039,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	23.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,033.00000	3,037,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,033.00000	4,037,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		294.00000	290,000	18.65	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		311.00000	303,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,067.00000	8,063,000	38.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,067.00000	6,063,000	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,068.00000	4,064,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		28.00000	27,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,095.00000	2,090,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		275.00000	271,000	18.89	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		342.00000	334,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		951.00000	954,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		18.00000	17,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,935.00000	1,939,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,933.00000	2,937,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,933.00000	3,937,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,117.00000	8,113,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,117.00000	6,113,000	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,118.00000	4,114,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		26.00000	25,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,143.00000	2,138,000	28.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		257.00000	253,000	19.13	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	7.95	Put		374.00000	366,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		906.00000	909,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		23.00000	22,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,885.00000	1,889,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,883.00000	2,888,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,883.00000	3,887,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,217.00000	8,213,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,217.00000	6,213,000	33.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,218.00000	4,214,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		22.00000	21,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,239.00000	2,234,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		224.00000	220,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		441.00000	433,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		818.00000	820,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		35.00000	33,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,785.00000	1,790,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,783.00000	2,788,000	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	26.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,783.00000	3,787,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,267.00000	8,263,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,267.00000	6,263,000	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,268.00000	4,264,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		21.00000	19,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,288.00000	2,282,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		210.00000	206,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		477.00000	469,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		775.00000	777,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		42.00000	40,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,736.00000	1,740,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,733.00000	2,738,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,733.00000	3,737,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,317.00000	8,313,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,317.00000	6,313,000	33.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	29.17	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,318.00000	4,314,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		19.00000	18,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,336.00000	2,331,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		196.00000	192,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		513.00000	505,000	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		734.00000	735,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		51.00000	48,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,686.00000	1,690,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,683.00000	2,688,000	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,683.00000	3,687,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,467.00000	8,463,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,467.00000	6,463,000	34.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,468.00000	4,464,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		15.00000	14,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,482.00000	2,477,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		617.00000	617,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		84.00000	80,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,537.00000	1,542,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		4.00000	5,000	20.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,533.00000	2,538,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,533.00000	3,537,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,417.00000	8,413,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,417.00000	6,413,000	34.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,418.00000	4,414,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		16.00000	15,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,433.00000	2,428,000	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		172.00000	168,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		589.00000	581,000	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		655.00000	655,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		72.00000	68,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,587.00000	1,591,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,583.00000	2,588,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,583.00000	3,587,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,567.00000	8,563,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.61	0.00	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		6,567.00000	6,563,000	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,568.00000	4,563,000	29.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		13.00000	12,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,580.00000	2,575,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		142.00000	138,000	21.26	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		709.00000	701,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		545.00000	545,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		112.00000	108,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,438.00000	1,442,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		5.00000	5,000	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,433.00000	2,438,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	1,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,433.00000	3,437,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		161.00000	157,000	20.78	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		628.00000	620,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,867.00000	7,863,000	38.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,867.00000	5,863,000	32.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,868.00000	3,864,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		35.00000	33,000	27.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,902.00000	1,896,000	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		365.00000	362,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		232.00000	225,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,143.00000	1,147,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		10.00000	10,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,134.00000	2,138,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,133.00000	3,137,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,133.00000	4,137,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,917.00000	7,913,000	38.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,917.00000	5,913,000	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,918.00000	3,914,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		33.00000	31,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,950.00000	1,944,000	27.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		340.00000	336,000	18.42	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		257.00000	249,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,095.00000	1,098,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		12.00000	11,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,084.00000	2,089,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,083.00000	3,087,000	28.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,083.00000	4,087,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,167.00000	8,163,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,167.00000	6,163,000	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,168.00000	4,164,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		24.00000	23,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,191.00000	2,186,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		240.00000	236,000	19.36	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		407.00000	399,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		862.00000	864,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		29.00000	27,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,835.00000	1,840,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,833.00000	2,838,000	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,833.00000	3,837,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,367.00000	8,363,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,367.00000	6,363,000	34.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,368.00000	4,364,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		17.00000	16,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,384.00000	2,379,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		184.00000	179,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		551.00000	542,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		694.00000	695,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		61.00000	58,000	17.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,636.00000	1,641,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		3.00000	4,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,633.00000	2,638,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,633.00000	3,637,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,517.00000	8,513,000	38.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,517.00000	6,513,000	34.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,518.00000	4,514,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		14.00000	13,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,531.00000	2,526,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		151.00000	147,000	21.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		668.00000	660,000	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		580.00000	580,000	17.51	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		97.00000	93,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,488.00000	1,492,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		5.00000	5,000	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,483.00000	2,488,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,483.00000	3,487,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		50.00000	48,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,517.00000	1,511,000	25.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		59.00000	56,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,376.00000	1,369,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		834.00000	826,000	21.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		117.00000	113,000	21.97	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		965.00000	957,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		98.00000	94,000	22.67	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		62.00000	59,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,329.00000	1,322,000	24.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		69.00000	66,000	24.09	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,236.00000	1,229,000	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		110.00000	106,000	22.20	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		877.00000	869,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		186.00000	180,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		419.00000	417,000	18.08	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		391.00000	389,000	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		208.00000	202,000	18.19	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	13/09/2010	Foreign Exchange Future	8.50	Put		792.00000	784,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		125.00000	121,000	21.73	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.95040	7.94510		18.78	7,536,979.20	948	21,781.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,006.00000	8,001,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		6.00000	5,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,011.00000	6,005,000	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		28.00000	27,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,033.00000	4,027,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		94.00000	92,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,099.00000	2,092,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		427.00000	424,000	18.78	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		432.00000	424,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,052.00000	1,055,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		57.00000	55,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,002.00000	2,007,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		7.00000	7,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,997.00000	3,002,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,995.00000	4,001,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		252.00000	249,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		857.00000	849,000	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,056.00000	8,051,000	31.46	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		5.00000	5,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,060.00000	6,055,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		27.00000	26,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,082.00000	4,076,000	31.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		91.00000	88,000	26.27	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,146.00000	2,138,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,011.00000	1,014,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		66.00000	64,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,953.00000	1,958,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		8.00000	8,000	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,947.00000	2,952,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,945.00000	3,951,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,106.00000	8,101,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		5.00000	5,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,110.00000	6,105,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		26.00000	25,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,131.00000	4,125,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		88.00000	85,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,193.00000	2,185,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		390.00000	387,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		495.00000	487,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		971.00000	974,000	16.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		76.00000	74,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,904.00000	1,909,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		9.00000	9,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,897.00000	2,902,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,895.00000	3,901,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,156.00000	8,151,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		5.00000	4,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,160.00000	6,154,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		25.00000	24,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,180.00000	4,174,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		85.00000	82,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,240.00000	2,232,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		373.00000	370,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		528.00000	520,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		932.00000	934,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		87.00000	84,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,855.00000	1,860,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		10.00000	10,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,847.00000	2,852,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,845.00000	3,851,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		408.00000	405,000	18.97	0.00	0	1,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		463.00000	455,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,206.00000	8,201,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		5.00000	4,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,210.00000	6,204,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		24.00000	23,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,229.00000	4,223,000	31.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		82.00000	79,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,287.00000	2,279,000	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		357.00000	353,000	19.52	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		562.00000	553,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		893.00000	896,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		98.00000	96,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,806.00000	1,811,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		11.00000	11,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,797.00000	2,802,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,795.00000	3,801,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,256.00000	8,251,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		4.00000	4,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,259.00000	6,254,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		23.00000	22,000	31.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,278.00000	4,272,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		79.00000	77,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,334.00000	2,327,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		341.00000	338,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		596.00000	588,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		856.00000	858,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		111.00000	108,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,757.00000	1,763,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		12.00000	13,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,747.00000	2,753,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		2.00000	3,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,745.00000	3,751,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,306.00000	8,300,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		4.00000	4,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,309.00000	6,304,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		22.00000	21,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,327.00000	4,321,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		76.00000	74,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,381.00000	2,374,000	26.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		326.00000	323,000	19.89	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		631.00000	623,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		820.00000	822,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		125.00000	122,000	17.20	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	6.25	Call		1,709.00000	1,714,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		14.00000	14,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,697.00000	2,703,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	23.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,695.00000	3,701,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,505.00000	8,500,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		3.00000	3,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,508.00000	6,503,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		19.00000	18,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,524.00000	4,518,000	31.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		67.00000	64,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,572.00000	2,564,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		275.00000	271,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		780.00000	771,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		686.00000	686,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		191.00000	186,000	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,516.00000	1,521,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		21.00000	21,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,498.00000	2,504,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		3.00000	4,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,496.00000	3,501,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,455.00000	8,450,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		4.00000	3,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,459.00000	6,453,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		20.00000	19,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,475.00000	4,469,000	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		69.00000	67,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,524.00000	2,517,000	27.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		287.00000	283,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		742.00000	733,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		718.00000	719,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		173.00000	169,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,564.00000	1,569,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		19.00000	19,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,548.00000	2,553,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,546.00000	3,551,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		242.00000	238,000	21.18	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		897.00000	888,000	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,555.00000	8,550,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,558.00000	6,553,000	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		18.00000	17,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,573.00000	4,567,000	31.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		64.00000	62,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,619.00000	2,612,000	27.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		263.00000	259,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		818.00000	809,000	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		656.00000	655,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		211.00000	205,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,468.00000	1,473,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		23.00000	23,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,449.00000	2,454,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,446.00000	3,451,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		312.00000	309,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		667.00000	659,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,906.00000	7,901,000	31.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		6.00000	6,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,911.00000	5,906,000	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		30.00000	29,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,935.00000	3,929,000	30.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		100.00000	97,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,005.00000	1,997,000	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		471.00000	468,000	18.56	0.00	0	10.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		376.00000	368,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,142.00000	1,146,000	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		47.00000	46,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,101.00000	2,106,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	20.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,096.00000	3,102,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,095.00000	4,101,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,956.00000	7,951,000	31.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		6.00000	5,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,961.00000	5,955,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		29.00000	28,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,984.00000	3,978,000	30.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		97.00000	94,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,052.00000	2,044,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		448.00000	446,000	18.67	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		403.00000	396,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,097.00000	1,100,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		52.00000	50,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,052.00000	2,057,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,046.00000	3,052,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,045.00000	4,051,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.04	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	16.30	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,355.00000	8,350,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		4.00000	4,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,359.00000	6,354,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		21.00000	20,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,376.00000	4,370,000	31.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		74.00000	71,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,429.00000	2,421,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		785.00000	786,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		140.00000	136,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,660.00000	1,665,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		15.00000	15,000	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,648.00000	2,653,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	23.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,646.00000	3,651,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,405.00000	8,400,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		4.00000	3,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,409.00000	6,403,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		20.00000	19,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,425.00000	4,419,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		71.00000	69,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,476.00000	2,469,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		299.00000	295,000	20.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		704.00000	695,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		751.00000	752,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		156.00000	152,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,612.00000	1,617,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		17.00000	17,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,598.00000	2,603,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,596.00000	3,601,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		2.00000	2,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,107.00000	7,102,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		12.00000	11,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,117.00000	5,111,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		46.00000	44,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,151.00000	3,144,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		170.00000	166,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,275.00000	1,266,000	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,895.00000	4,900,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,319.00000	1,310,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		164.00000	160,000	23.02	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		124.00000	121,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,679.00000	1,671,000	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		152.00000	149,000	23.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,407.00000	1,399,000	23.39	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	13/12/2010	Foreign Exchange Future	9.55	Call		120.00000	117,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,725.00000	1,717,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		494.00000	492,000	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		349.00000	342,000	18.44	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			8.06200	8.05630		18.83	5,240,300.00	650	650.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		557.00000	552,000	18.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		501.00000	490,000	18.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		536.00000	532,000	18.83	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		530.00000	520,000	18.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		578.00000	574,000	18.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		472.00000	462,000	18.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		836.00000	825,000	20.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		392.00000	387,000	20.22	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,572.00000	2,562,000	26.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		128.00000	124,000	26.02	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			8.17490	8.16950		18.89	0.00	0	900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		978.00000	976,000	17.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		259.00000	251,000	17.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		948.00000	946,000	17.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		279.00000	271,000	17.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		1,009.00000	1,007,000	17.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		240.00000	232,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.24810	11.31060		14.65	68,793,379.60	6,116	16,354.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	63.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,739.00000	10,802,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,739.00000	8,802,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,039.00000	11,102,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,039.00000	9,102,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,539.00000	10,602,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,539.00000	8,602,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	60.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,539.00000	6,602,000	60.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	56.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,539.00000	4,602,000	56.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,389.00000	10,452,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,389.00000	8,452,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	60.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,389.00000	6,452,000	60.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,389.00000	4,452,000	55.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,289.00000	10,352,000	63.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,289.00000	8,352,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,289.00000	2,352,000	42.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,289.00000	1,352,000	31.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		711.00000	648,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		0.00000	0,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,711.00000	1,648,000	34.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	34.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,089.00000	10,152,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,089.00000	8,152,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,139.00000	10,202,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,139.00000	8,202,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.78	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,139.00000	1,202,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		30.00000	11,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		169.00000	213,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		861.00000	798,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		0.00000	0,000	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,861.00000	1,798,000	36.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	36.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,589.00000	10,652,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	60.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,589.00000	6,652,000	60.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	56.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,589.00000	4,652,000	56.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,789.00000	10,852,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,789.00000	8,852,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	61.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,789.00000	6,852,000	61.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,939.00000	11,002,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,939.00000	9,002,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		939.00000	1,002,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		109.00000	59,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		48.00000	61,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,061.00000	998,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,989.00000	11,052,000	63.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,989.00000	9,052,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		78.00000	40,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		67.00000	92,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,011.00000	948,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		0.00000	0,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,889.00000	10,952,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,889.00000	8,952,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,889.00000	2,952,000	46.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	39.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,889.00000	1,952,000	39.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		889.00000	952,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		145.00000	89,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		34.00000	41,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,111.00000	1,048,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,839.00000	10,902,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	61.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,839.00000	6,902,000	61.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	56.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,839.00000	4,902,000	56.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,689.00000	10,752,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,689.00000	8,752,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,639.00000	10,702,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,639.00000	8,702,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	61.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,639.00000	6,702,000	61.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	56.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,639.00000	4,702,000	56.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,489.00000	10,552,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,489.00000	8,552,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	60.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,489.00000	6,552,000	60.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	56.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,489.00000	4,552,000	56.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		3.00000	1,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		492.00000	553,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		513.00000	449,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2.00000	1,000	20.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,511.00000	1,448,000	32.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	32.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,439.00000	10,502,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,439.00000	8,502,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,339.00000	10,402,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,339.00000	8,402,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	42.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,339.00000	2,402,000	42.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		8.00000	2,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		347.00000	404,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		661.00000	598,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		0.00000	0,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,239.00000	10,302,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,239.00000	8,302,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	61.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,739.00000	6,802,000	61.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	59.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,739.00000	5,802,000	59.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	56.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,739.00000	4,802,000	56.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	53.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,739.00000	3,802,000	53.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	42.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,239.00000	2,302,000	42.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,239.00000	1,302,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		15.00000	5,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		254.00000	307,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		761.00000	698,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		0.00000	0,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,761.00000	1,698,000	35.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	47.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,939.00000	3,002,000	47.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	62.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,289.00000	7,352,000	62.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	58.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,289.00000	5,352,000	58.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	55.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,289.00000	4,352,000	55.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		789.00000	852,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		228.00000	165,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		17.00000	17,000	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	62.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,189.00000	7,252,000	62.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,689.00000	1,752,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		690.00000	752,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		319.00000	255,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		8.00000	7,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,311.00000	1,248,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	61.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,889.00000	6,952,000	61.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	59.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,889.00000	5,952,000	59.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	57.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,889.00000	4,952,000	57.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	54.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,889.00000	3,952,000	54.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,389.00000	2,452,000	43.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,389.00000	1,452,000	32.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		6.00000	1,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		395.00000	453,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		612.00000	548,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1.00000	0,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,611.00000	1,548,000	33.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	33.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	0,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		541.00000	602,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		464.00000	400,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		3.00000	2,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,461.00000	1,398,000	31.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	31.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	60.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,339.00000	6,402,000	60.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	58.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,339.00000	5,402,000	58.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,839.00000	1,902,000	38.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		839.00000	902,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,161.00000	1,098,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	62.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,239.00000	7,302,000	62.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	57.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,239.00000	5,302,000	57.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	55.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,239.00000	4,302,000	55.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,739.00000	2,802,000	45.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,739.00000	1,802,000	37.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	24.74	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		740.00000	802,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		273.00000	209,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		12.00000	11,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,261.00000	1,198,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	29.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	62.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,139.00000	7,202,000	62.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	60.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,139.00000	6,202,000	60.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	57.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,139.00000	5,202,000	57.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	55.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,139.00000	4,202,000	55.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,639.00000	1,702,000	36.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		640.00000	702,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		367.00000	302,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		6.00000	4,000	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,361.00000	1,298,000	30.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,589.00000	1,652,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		2.00000	0,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		591.00000	652,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,411.00000	1,348,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	61.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,939.00000	7,002,000	61.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	59.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,939.00000	6,002,000	59.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	57.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,939.00000	5,002,000	57.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	54.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,939.00000	4,002,000	54.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,439.00000	1,502,000	33.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		4.00000	1,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		443.00000	503,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		562.00000	499,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1.00000	1,000	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,561.00000	1,498,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,439.00000	2,502,000	43.57	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	18.00	Call		0.00000	0,000	61.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,689.00000	6,752,000	61.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	59.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,689.00000	5,752,000	59.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	56.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,689.00000	4,752,000	56.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,689.00000	3,752,000	52.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,139.00000	2,202,000	41.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	60.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,439.00000	6,502,000	60.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	58.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,439.00000	5,502,000	58.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,439.00000	4,502,000	55.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	50.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,439.00000	3,502,000	50.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,939.00000	2,002,000	39.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	60.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,239.00000	6,302,000	60.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		57.00000	26,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		96.00000	128,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		961.00000	898,000	25.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		0.00000	0,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,961.00000	1,898,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	60.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,089.00000	6,152,000	60.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	57.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,089.00000	5,152,000	57.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	48.38	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,089.00000	3,152,000	48.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		41.00000	17,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		130.00000	169,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		911.00000	848,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		0.00000	0,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	57.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,189.00000	5,252,000	57.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	55.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,189.00000	4,252,000	55.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	49.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,189.00000	3,252,000	49.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	41.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,189.00000	2,252,000	41.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,189.00000	1,252,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		21.00000	7,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		210.00000	259,000	17.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		811.00000	748,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		0.00000	0,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,811.00000	1,748,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	35.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,589.00000	8,652,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	61.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,089.00000	7,152,000	61.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	58.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,589.00000	5,652,000	58.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	55.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,089.00000	4,152,000	55.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,589.00000	2,652,000	44.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,089.00000	1,152,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		415.00000	351,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		4.00000	3,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,911.00000	1,848,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	36.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,411.00000	3,348,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	45.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,689.00000	2,752,000	45.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	63.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,839.00000	8,902,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	62.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,339.00000	7,402,000	62.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	59.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,839.00000	5,902,000	59.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	55.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,339.00000	4,402,000	55.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,839.00000	2,902,000	46.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,339.00000	1,402,000	32.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		185.00000	125,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		24.00000	27,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,661.00000	1,598,000	33.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	33.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,161.00000	3,098,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,289.00000	9,352,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	63.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,789.00000	7,852,000	63.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	60.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,289.00000	6,352,000	60.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	56.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,789.00000	4,852,000	56.82	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	14.60	Call		0.00000	0,000	49.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,289.00000	3,352,000	49.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,789.00000	1,852,000	37.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		11.00000	3,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		300.00000	355,000	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,211.00000	1,148,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,711.00000	2,648,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	61.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,989.00000	7,052,000	61.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	59.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,989.00000	6,052,000	59.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	57.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,989.00000	5,052,000	57.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	54.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,989.00000	4,052,000	54.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,989.00000	3,052,000	47.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,489.00000	2,552,000	43.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	40.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,989.00000	2,052,000	40.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,489.00000	1,552,000	34.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		989.00000	1,052,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,789.00000	2,852,000	46.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	61.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,039.00000	7,102,000	61.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	59.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,039.00000	6,102,000	59.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	57.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,039.00000	5,102,000	57.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	54.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,039.00000	4,102,000	54.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,539.00000	2,602,000	44.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	40.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,039.00000	2,102,000	40.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,539.00000	1,602,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,039.00000	1,102,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,639.00000	2,702,000	45.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	60.21	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,189.00000	6,252,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	40.97	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,089.00000	2,152,000	40.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	48.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,039.00000	3,102,000	48.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,489.00000	9,552,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	62.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,489.00000	7,552,000	62.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	58.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,489.00000	5,552,000	58.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,489.00000	3,552,000	51.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,511.00000	2,448,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,389.00000	9,452,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	62.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,389.00000	7,452,000	62.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	58.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,389.00000	5,452,000	58.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	50.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,389.00000	3,452,000	50.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,611.00000	2,548,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	63.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,439.00000	9,502,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	62.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,439.00000	7,502,000	62.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,561.00000	2,498,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,689.00000	9,752,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	63.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,689.00000	7,752,000	63.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,311.00000	2,248,000	34.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	34.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,789.00000	9,852,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	59.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,789.00000	5,852,000	59.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	53.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,789.00000	3,852,000	53.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,211.00000	2,148,000	36.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	36.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,739.00000	9,802,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	63.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,739.00000	7,802,000	63.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,261.00000	2,198,000	35.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	35.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,839.00000	9,902,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	63.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,839.00000	7,902,000	63.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	53.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,839.00000	3,902,000	53.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,161.00000	2,098,000	36.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	36.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,989.00000	10,052,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,989.00000	8,052,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,011.00000	1,948,000	37.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,039.00000	10,102,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,039.00000	8,102,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,939.00000	10,002,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,939.00000	8,002,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,061.00000	1,998,000	38.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	38.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	63.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,239.00000	9,302,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	49.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,239.00000	3,302,000	49.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,761.00000	2,698,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,111.00000	2,048,000	37.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	37.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,111.00000	3,048,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,261.00000	3,198,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,061.00000	2,998,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,539.00000	9,602,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	62.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,539.00000	7,602,000	62.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	58.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,539.00000	5,602,000	58.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,539.00000	3,602,000	51.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,461.00000	2,398,000	32.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	32.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,339.00000	9,402,000	63.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	50.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,339.00000	3,402,000	50.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,661.00000	2,598,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,961.00000	2,898,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,089.00000	9,152,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,911.00000	2,848,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,589.00000	9,652,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	62.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,589.00000	7,652,000	62.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,589.00000	3,652,000	52.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,411.00000	2,348,000	32.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	32.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,189.00000	10,252,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,189.00000	8,252,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,639.00000	9,702,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	63.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,639.00000	7,702,000	63.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	58.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,639.00000	5,702,000	58.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,639.00000	3,702,000	52.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,361.00000	2,298,000	33.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	33.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,889.00000	9,952,000	63.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	63.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,889.00000	7,952,000	63.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.41800	11.48010		17.22	10,618,740.00	930	8,252.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		111.00000	103,000	21.72	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,431.00000	1,485,000	21.72	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		121.00000	113,000	21.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,341.00000	1,395,000	21.40	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		116.00000	108,000	21.56	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,386.00000	1,440,000	21.56	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.58530	11.64690		17.77	46,758,270.80	4,036	11,522.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		494.00000	471,000	18.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		747.00000	786,000	18.48	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		714.00000	753,000	18.37	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		511.00000	488,000	18.37	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.74790	11.80990		17.88	5,873,950.00	500	500.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		734.00000	708,000	17.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		724.00000	760,000	17.98	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		715.00000	689,000	18.08	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		755.00000	791,000	18.08	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		755.00000	727,000	17.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		695.00000	729,000	17.88	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08430	0.08460		29.90	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		465.00000	432,000	29.90	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		5.00000	2,000	29.90	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		6.00000	2,000	34.09	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		546.00000	572,000	34.09	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,460.00000	1,430,000	43.07	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	43.07	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08560	0.08590		24.98	0.00	0	110.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		547.00000	520,000	21.68	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		247.00000	250,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			9.33950	9.34350		12.50	5,977,280.00	640	15,213.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,757.00000	2,761,000	44.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		2,557.00000	2,561,000	43.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	43.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,657.00000	2,661,000	43.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,957.00000	9,961,000	55.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,957.00000	7,961,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	55.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,957.00000	5,961,000	55.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	50.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,957.00000	3,961,000	50.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	39.61	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,957.00000	1,961,000	39.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.71	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		957.00000	961,000	25.71	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		84.00000	66,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		41.00000	27,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,044.00000	1,040,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,044.00000	2,040,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	1,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		10,257.00000	10,261,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		8,257.00000	8,261,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		6,257.00000	6,261,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		4,257.00000	4,261,000	51.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	41.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		2,257.00000	2,261,000	41.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		1,257.00000	1,261,000	29.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		6.00000	2,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		263.00000	263,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		744.00000	740,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		1,744.00000	1,740,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		10,357.00000	10,361,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		8,357.00000	8,361,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		6,357.00000	6,361,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		4,357.00000	4,361,000	51.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		2,357.00000	2,361,000	42.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		1,357.00000	1,361,000	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2.00000	0,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		359.00000	361,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		644.00000	640,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		1,644.00000	1,640,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		10,007.00000	10,011,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		8,007.00000	8,011,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		6,007.00000	6,011,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	50.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		4,007.00000	4,011,000	50.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	40.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		2,007.00000	2,011,000	40.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		1,007.00000	1,011,000	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		54.00000	37,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		61.00000	48,000	12.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		994.00000	990,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		1,994.00000	1,990,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		10,057.00000	10,061,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		8,057.00000	8,061,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		6,057.00000	6,061,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	50.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		4,057.00000	4,061,000	50.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	40.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		2,057.00000	2,061,000	40.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		1,057.00000	1,061,000	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		36.00000	21,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		93.00000	82,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		944.00000	940,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		1,944.00000	1,940,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		10,207.00000	10,211,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		8,207.00000	8,211,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		6,207.00000	6,211,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		4,207.00000	4,211,000	51.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	41.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		2,207.00000	2,211,000	41.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		1,207.00000	1,211,000	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		9.00000	3,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		216.00000	214,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		794.00000	790,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		1,794.00000	1,790,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		10,107.00000	10,111,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		8,107.00000	8,111,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		6,107.00000	6,111,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	51.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		4,107.00000	4,111,000	51.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	40.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		2,107.00000	2,111,000	40.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		1,107.00000	1,111,000	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		23.00000	11,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		130.00000	122,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		894.00000	890,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		1,894.00000	1,890,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	55.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		10,157.00000	10,161,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		8,157.00000	8,161,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		6,157.00000	6,161,000	55.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		4,157.00000	4,161,000	51.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	41.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		2,157.00000	2,161,000	41.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		1,157.00000	1,161,000	28.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		15.00000	6,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		172.00000	167,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		844.00000	840,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		1,844.00000	1,840,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		10,507.00000	10,511,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		8,507.00000	8,511,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		6,507.00000	6,511,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		4,507.00000	4,511,000	52.09	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	11.85	Call		0.00000	0,000	42.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		2,507.00000	2,511,000	42.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.35	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,507.00000	1,511,000	33.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1.00000	0,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		508.00000	511,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		494.00000	490,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	1,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		1,494.00000	1,490,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		10,457.00000	10,461,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		8,457.00000	8,461,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		6,457.00000	6,461,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		4,457.00000	4,461,000	51.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	42.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		2,457.00000	2,461,000	42.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		1,457.00000	1,461,000	32.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1.00000	0,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		458.00000	461,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		544.00000	540,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	1,000	15.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		1,544.00000	1,540,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,557.00000	10,561,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,557.00000	8,561,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,557.00000	6,561,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,557.00000	4,561,000	52.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	34.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,557.00000	1,561,000	34.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		557.00000	561,000	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		444.00000	440,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,444.00000	1,440,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,607.00000	10,611,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,607.00000	8,611,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,607.00000	6,611,000	55.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,607.00000	4,611,000	52.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,607.00000	2,611,000	43.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,607.00000	1,611,000	34.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		607.00000	611,000	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		395.00000	390,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	1,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,394.00000	1,390,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		10,407.00000	10,411,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		8,407.00000	8,411,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		6,407.00000	6,411,000	55.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		4,407.00000	4,411,000	51.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		2,407.00000	2,411,000	42.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		1,407.00000	1,411,000	31.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1.00000	0,000	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		408.00000	411,000	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		594.00000	590,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		1,594.00000	1,590,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,657.00000	10,661,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,657.00000	8,661,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,657.00000	6,661,000	55.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	52.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,657.00000	4,661,000	52.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	35.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,657.00000	1,661,000	35.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		657.00000	661,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		345.00000	340,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,344.00000	1,340,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,807.00000	10,811,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	55.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,807.00000	8,811,000	55.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	55.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,807.00000	6,811,000	55.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	52.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,807.00000	4,811,000	52.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,807.00000	2,811,000	44.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,807.00000	1,811,000	37.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		807.00000	811,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		203.00000	192,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	3,000	13.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,194.00000	1,190,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.48640	9.48930		16.09	0.00	0	13,448.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		28.00000	27,000	24.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		2,204.00000	2,206,000	24.68	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		127.00000	125,000	19.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		838.00000	839,000	19.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		1,102.00000	1,102,000	20.34	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		91.00000	88,000	20.34	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		673.00000	673,000	18.21	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		162.00000	159,000	18.21	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		519.00000	519,000	17.36	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		208.00000	205,000	17.36	0.00	0	750.00

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	9.30	Call		409.00000	406,000	15.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		220.00000	220,000	15.97	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.63160	9.63380		16.51	0.00	0	4,601.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,566.00000	10,568,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,567.00000	8,569,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	2,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,570.00000	6,570,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		22.00000	18,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,588.00000	4,586,000	27.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		75.00000	72,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,641.00000	2,640,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		139.00000	135,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,705.00000	1,703,000	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		284.00000	279,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		850.00000	847,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		680.00000	675,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		246.00000	243,000	15.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,472.00000	1,469,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		38.00000	37,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		82.00000	79,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,498.00000	2,497,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,616.00000	10,618,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,617.00000	8,619,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	2,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,620.00000	6,620,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		22.00000	17,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,638.00000	4,635,000	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		73.00000	70,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,689.00000	2,688,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		135.00000	131,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,751.00000	1,749,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		273.00000	268,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		889.00000	886,000	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		650.00000	645,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		266.00000	263,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,425.00000	1,422,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		41.00000	40,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,316.00000	11,318,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,316.00000	9,318,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,318.00000	7,320,000	27.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		12.00000	7,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,328.00000	5,325,000	26.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		49.00000	47,000	25.87	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,365.00000	3,365,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		87.00000	84,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,403.00000	2,402,000	23.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		163.00000	159,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,479.00000	1,477,000	20.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		348.00000	343,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		664.00000	661,000	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		842.00000	838,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		158.00000	156,000	15.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,216.00000	11,218,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,216.00000	9,218,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,218.00000	7,220,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		13.00000	8,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,229.00000	5,226,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		52.00000	49,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,268.00000	3,267,000	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		93.00000	90,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,309.00000	2,308,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		175.00000	171,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,391.00000	1,389,000	20.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		378.00000	373,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		594.00000	591,000	17.15	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	8.85	Call		914.00000	910,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		130.00000	128,000	15.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,366.00000	10,368,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,367.00000	8,369,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	2,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,371.00000	6,370,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		26.00000	23,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,392.00000	4,391,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		85.00000	82,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,451.00000	2,450,000	23.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		158.00000	154,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,524.00000	1,522,000	20.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		334.00000	329,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		700.00000	697,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		808.00000	803,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		174.00000	171,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,660.00000	1,657,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		26.00000	25,000	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,466.00000	10,468,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,467.00000	8,469,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		5.00000	2,000	26.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,471.00000	6,470,000	26.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		24.00000	20,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,490.00000	4,488,000	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		80.00000	77,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,546.00000	2,545,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		148.00000	144,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,614.00000	1,612,000	21.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		308.00000	302,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		774.00000	770,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		742.00000	737,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		208.00000	205,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,565.00000	1,562,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	30,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,766.00000	10,768,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,767.00000	8,769,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		4.00000	2,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,770.00000	6,770,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		19.00000	14,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,785.00000	4,782,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		66.00000	64,000	24.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,832.00000	2,832,000	24.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		123.00000	119,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,889.00000	1,887,000	22.09	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	13/12/2010	Foreign Exchange Future	10.40	Call		243.00000	238,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		1,009.00000	1,006,000	18.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		567.00000	562,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		333.00000	330,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,288.00000	1,285,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		54.00000	53,000	15.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,916.00000	10,918,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,917.00000	8,918,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	2,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,919.00000	6,920,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		17.00000	12,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,933.00000	4,930,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		61.00000	58,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,977.00000	2,976,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		113.00000	109,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		2,029.00000	2,027,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		217.00000	212,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		1,133.00000	1,130,000	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		493.00000	488,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		409.00000	406,000	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,154.00000	1,151,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		70.00000	69,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,216.00000	10,218,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,217.00000	8,219,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	3,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,222.00000	6,221,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		30.00000	27,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,246.00000	4,245,000	27.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		1,803.00000	1,800,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		19.00000	18,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,266.00000	10,268,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,267.00000	8,269,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	2,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,272.00000	6,270,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		29.00000	25,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,295.00000	4,293,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		90.00000	87,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,356.00000	2,355,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		169.00000	165,000	20.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,435.00000	1,433,000	20.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		363.00000	357,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		629.00000	625,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		877.00000	873,000	15.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		143.00000	141,000	15.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,755.00000	1,752,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		21.00000	20,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,316.00000	10,318,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,317.00000	8,319,000	28.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	2,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,321.00000	6,320,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		27.00000	24,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,343.00000	4,342,000	27.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,707.00000	1,705,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		23.00000	23,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		928.00000	925,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		262.00000	257,000	18.58	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.77780	9.77790		16.66	5,866,680.00	600	600.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		561.00000	559,000	16.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		583.00000	581,000	16.80	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		543.00000	541,000	16.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		615.00000	613,000	16.94	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		580.00000	578,000	16.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		552.00000	550,000	16.66	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			346.02500	346.24100			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			319.09300	319.34600			0.00	0	1,460.00
ALBI	On	04/11/2010	Index Future			324.39900	324.65600			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			6.55790	6.53200		12.63	459,053.00	70	3,096.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		8,068.00000	8,042,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		6,068.00000	6,042,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		4,068.00000	4,042,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	49.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		2,068.00000	2,042,000	49.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		17.00000	15,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		85.00000	57,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		932.00000	958,000	33.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	33.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		1,932.00000	1,958,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		2,932.00000	2,958,000	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		3,932.00000	3,958,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		8,018.00000	7,992,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		6,018.00000	5,992,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	60.28	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	10.55	Put		4,018.00000	3,992,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	49.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		2,018.00000	1,992,000	49.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		32.00000	34,000	12.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		50.00000	26,000	12.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		982.00000	1,008,000	34.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		1,982.00000	2,008,000	21.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		2,982.00000	3,008,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		3,982.00000	4,008,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,968.00000	7,942,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,968.00000	5,942,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	60.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,968.00000	3,942,000	60.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	48.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,968.00000	1,942,000	48.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		57.00000	69,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		25.00000	11,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,032.00000	1,058,000	33.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	33.89	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,032.00000	2,058,000	21.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	21.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,032.00000	3,058,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,032.00000	4,058,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		4.00000	3,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		172.00000	145,000	15.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,318.00000	8,292,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	60.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,318.00000	6,292,000	60.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	60.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,318.00000	4,292,000	60.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	51.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,318.00000	2,292,000	51.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		1.00000	0,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		319.00000	292,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		682.00000	708,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,682.00000	1,708,000	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	25.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,682.00000	2,708,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,682.00000	3,708,000	23.60	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	2.85	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,218.00000	8,192,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	60.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,218.00000	6,192,000	60.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	60.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,218.00000	4,192,000	60.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	50.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,218.00000	2,192,000	50.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		2.00000	1,000	16.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		220.00000	193,000	16.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		782.00000	808,000	30.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	30.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,782.00000	1,808,000	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,782.00000	2,808,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		3,782.00000	3,808,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,368.00000	8,342,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	60.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,368.00000	6,342,000	60.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	60.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,368.00000	4,342,000	60.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	51.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,368.00000	2,342,000	51.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		0.00000	0,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		368.00000	342,000	19.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		632.00000	658,000	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		0.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,632.00000	1,658,000	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,632.00000	2,658,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,632.00000	3,658,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,268.00000	8,242,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	60.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,268.00000	6,242,000	60.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	60.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,268.00000	4,242,000	60.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	50.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,268.00000	2,242,000	50.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		1.00000	0,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		269.00000	242,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		732.00000	758,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	0,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,732.00000	1,758,000	24.62	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	4.80	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,732.00000	2,758,000	23.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,732.00000	3,758,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		8,118.00000	8,092,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		6,118.00000	6,092,000	60.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		4,118.00000	4,092,000	60.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	50.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		2,118.00000	2,092,000	50.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		9.00000	6,000	14.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		127.00000	98,000	14.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		882.00000	908,000	32.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	32.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		1,882.00000	1,908,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		2,882.00000	2,908,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		3,882.00000	3,908,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,618.00000	8,592,000	60.08	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	60.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,618.00000	6,592,000	60.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	60.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,618.00000	4,592,000	60.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	52.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,618.00000	2,592,000	52.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		0.00000	0,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		618.00000	592,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		382.00000	408,000	21.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		0.00000	0,000	21.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,382.00000	1,408,000	29.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	29.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,382.00000	2,408,000	22.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	22.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,382.00000	3,408,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,568.00000	8,542,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	60.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,568.00000	6,542,000	60.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	60.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,568.00000	4,542,000	60.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	52.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,568.00000	2,542,000	52.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		0.00000	0,000	22.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		568.00000	542,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		432.00000	458,000	22.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		0.00000	0,000	22.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,432.00000	1,458,000	28.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	28.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,432.00000	2,458,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,432.00000	3,458,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,468.00000	8,442,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	60.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,468.00000	6,442,000	60.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	60.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,468.00000	4,442,000	60.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	52.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,468.00000	2,442,000	52.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		0.00000	0,000	20.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		468.00000	442,000	20.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		532.00000	558,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		0.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,532.00000	1,558,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,532.00000	2,558,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	22.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,532.00000	3,558,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,418.00000	8,392,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	60.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,418.00000	6,392,000	60.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	60.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,418.00000	4,392,000	60.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	51.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,418.00000	2,392,000	51.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		0.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		418.00000	392,000	20.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		582.00000	608,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,582.00000	1,608,000	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,582.00000	2,608,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,582.00000	3,608,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,668.00000	8,642,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	60.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,668.00000	6,642,000	60.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	60.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,668.00000	4,642,000	60.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	53.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,668.00000	2,642,000	53.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		0.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		668.00000	642,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		332.00000	358,000	20.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		0.00000	0,000	20.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,332.00000	1,358,000	29.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	29.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,332.00000	2,358,000	22.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	22.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,332.00000	3,358,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,518.00000	8,492,000	60.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	60.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,518.00000	6,492,000	60.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	60.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,518.00000	4,492,000	60.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	52.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,518.00000	2,492,000	52.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		0.00000	0,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		518.00000	492,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		482.00000	508,000	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		0.00000	0,000	23.59	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,482.00000	1,508,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,482.00000	2,508,000	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,482.00000	3,508,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,718.00000	8,692,000	60.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	60.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,718.00000	6,692,000	60.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	60.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,718.00000	4,692,000	60.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	53.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,718.00000	2,692,000	53.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	25.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		718.00000	692,000	25.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		283.00000	308,000	19.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	19.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,282.00000	1,308,000	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	30.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,282.00000	2,308,000	22.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,282.00000	3,308,000	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.58700	6.56140		15.45	1,580,880.00	240	7,481.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		100.00000	103,000	16.52	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		439.00000	416,000	16.52	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.61100	6.58490		15.75	0.00	0	8,639.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		198.00000	201,000	16.97	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		513.00000	490,000	16.97	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		551.00000	527,000	17.17	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		186.00000	188,000	17.17	0.00	0	200.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.44830	7.47980		8.54	111,724.50	15	10.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		180.00000	148,000	9.08	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	9.08	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		131.00000	100,000	8.90	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	2,000	8.90	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		230.00000	198,000	9.26	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	9.26	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.55490	7.58600		11.33	113,323.50	15	65.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		228.00000	204,000	11.51	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		142.00000	149,000	11.51	0.00	0	0.00
CRD1 On	05/08/2010	Index Future			140.91500	140.96700			0.00	0	2.00
CRD1 On	04/11/2010	Index Future			143.25800	143.31100			0.00	0	0.00
GOVI On	05/08/2010	GOVI			320.39200	320.63500		6.57	0.00	0	326.00
GOVI On	05/08/2010	GOVI	315.60	Call		63,806.00000	61,786,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		13,456.00000	13,866,000	6.57	0.00	0	0.00
GOVI On	04/11/2010	GOVI			325.72000	325.96600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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	30,340.00000	32,800,000		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	30,440.00000	32,900,000		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	30,240.00000	32,700,000		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			381.51500	381.57000		0.00	0	501.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.89407	15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900	0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000	0.38	0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.61500	6.60400		0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53500	6.53900		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.43500	6.45200			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.39500	6.40100			0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.39500	6.40100			0.00	0	0.00
JIBAR FOn	17/11/2010	Jibar Tradeable Future			6.39500	6.40200			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.39500	6.40200			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.51500	6.53200			0.00	0	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.67500	6.66600			0.00	0	4,600.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.01500	7.03400			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.32500	7.36400			0.00	0	5,000.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.58500	7.61600			0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			311.62800	311.95300			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			316.81000	317.14000			0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.03800	8.02900		4.00	0.00	0	5,757.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,387.00000	3,345,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		67.00000	67,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,362.00000	2,322,000	4.38	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		180.00000	182,000	4.38	0.00	0	2,500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,466.00000	4,424,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		21.00000	22,000	4.62	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		429.00000	436,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,459.00000	1,424,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		2,607.00000	2,642,000	3.90	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		95.00000	88,000	3.90	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.12200	8.11200		4.25	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,417.00000	2,382,000	4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		702.00000	711,000	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.55	Call		2,576.00000	2,540,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		642.00000	650,000	4.53	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,262.00000	2,228,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		766.00000	777,000	4.48	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		3,107.00000	3,140,000	4.02	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		337.00000	325,000	4.02	0.00	0	500.00
R157	On	03/02/2011	Bond Future			8.18200	8.17100		4.00	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,094.00000	1,073,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		2,249.00000	2,275,000	3.95	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,187.00000	1,164,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		2,128.00000	2,152,000	3.98	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,006.00000	985,000	3.93	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		2,376.00000	2,401,000	3.93	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.98000	8.96000		10.00	0.00	0	20,749.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,486.00000	3,338,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		830.00000	868,000	10.54	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		984.00000	908,000	10.00	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,967.00000	3,077,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,177.00000	6,998,000	11.09	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		156.00000	163,000	11.09	0.00	0	1,444.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,166.00000	8,983,000	11.37	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		59.00000	63,000	11.37	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		2,027.00000	1,911,000	10.27	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		1,655.00000	1,725,000	10.27	0.00	0	48.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.50	Put		4,791.00000	4,938,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		379.00000	340,000	9.76	0.00	0	144.00
R186	On	04/11/2010	Bond Future			9.04500	9.02400		10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,427.00000	4,300,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,381.00000	2,446,000	11.31	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,703.00000	4,571,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,212.00000	2,272,000	11.35	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,155.00000	4,031,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,557.00000	2,625,000	11.25	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		4,643.00000	4,751,000	10.75	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,086.00000	2,001,000	10.75	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			9.09500	9.07400		11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,697.00000	3,596,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		4,370.00000	4,459,000	11.00	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,930.00000	3,826,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		4,148.00000	4,233,000	11.06	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,472.00000	3,374,000	10.94	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		4,603.00000	4,695,000	10.94	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.92700	7.91800		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,912.00000	3,879,000	4.23	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		6.00000	6,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.00700	7.99700		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,206.00000	2,177,000	4.23	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		461.00000	467,000	4.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Call		2,338.00000	2,308,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		422.00000	427,000	4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,078.00000	2,049,000	4.21	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		505.00000	511,000	4.21	0.00	0	0.00
R201	On	03/02/2011	Bond Future			8.05700	8.04600		3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,176.00000	1,156,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1,329.00000	1,345,000	3.75	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,264.00000	1,243,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1,251.00000	1,266,000	3.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,091.00000	1,072,000	3.73	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		1,410.00000	1,427,000	3.73	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.66300	8.65300		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,163.00000	3,113,000	6.51	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		147.00000	148,000	6.51	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.75200	8.74200		6.50	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,263.00000	3,222,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		767.00000	776,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,444.00000	3,402,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		706.00000	714,000	7.08	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,086.00000	3,046,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		832.00000	842,000	7.00	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.82300	8.81300		6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,365.00000	1,342,000	6.25	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		2,894.00000	2,920,000	6.25	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		1,471.00000	1,447,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		2,754.00000	2,778,000	6.29	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,264.00000	1,242,000	6.21	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		3,040.00000	3,067,000	6.21	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.75900	8.74000		7.00	0.00	0	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,079.00000	2,982,000	7.60	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		235.00000	246,000	7.60	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		974.00000	914,000	7.16	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		1,202.00000	1,250,000	7.16	0.00	0	650.00
R204	On	04/11/2010	Bond Future			8.84100	8.82000		7.25	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,282.00000	3,196,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		938.00000	968,000	7.65	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,476.00000	3,388,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		864.00000	892,000	7.69	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,097.00000	3,013,000	7.63	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,021.00000	1,054,000	7.63	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.90400	8.88300		7.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,385.00000	1,339,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		3,482.00000	3,550,000	7.29	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,496.00000	1,448,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		3,316.00000	3,381,000	7.33	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,280.00000	1,237,000	7.25	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		3,655.00000	3,726,000	7.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.82400	7.83500		3.25	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		3,355.00000	3,387,000	3.65	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		3.00000	3,000	3.65	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.90700	7.92000		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,881.00000	1,906,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		303.00000	293,000	3.44	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,988.00000	2,014,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		276.00000	266,000	3.46	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,775.00000	1,800,000	3.42	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		332.00000	321,000	3.42	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.95900	7.97200		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,011.00000	1,026,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		940.00000	921,000	3.05	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		1,080.00000	1,096,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		881.00000	864,000	3.06	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		945.00000	959,000	3.04	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1,001.00000	982,000	3.04	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.79700	8.78800		7.75	0.00	0	3,941.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,197.00000	4,144,000	8.41	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		107.00000	107,000	8.41	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		2,952.00000	2,901,000	8.19	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		270.00000	273,000	8.19	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		3,401.00000	3,443,000	7.36	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		143.00000	132,000	7.36	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.87000	8.86000		8.25	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		3,313.00000	3,267,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,090.00000	1,102,000	8.70	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,510.00000	3,463,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,007.00000	1,018,000	8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,120.00000	3,076,000	8.65	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,178.00000	1,192,000	8.65	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.92600	8.91600		8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,969.00000	1,939,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,917.00000	2,943,000	8.25	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,108.00000	2,076,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,769.00000	2,794,000	8.30	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,836.00000	1,807,000	8.20	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		3,072.00000	3,099,000	8.20	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.85400	8.84400		8.25	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,056.00000	3,995,000	8.96	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		140.00000	140,000	8.96	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.92500	8.91500		9.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,249.00000	3,202,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,257.00000	1,270,000	9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,447.00000	3,400,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,163.00000	1,176,000	9.80	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,055.00000	3,010,000	9.70	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,356.00000	1,372,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.98000	8.96900		9.00	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		1,962.00000	1,929,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		3,274.00000	3,306,000	9.00	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,102.00000	2,067,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		3,112.00000	3,142,000	9.05	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,828.00000	1,796,000	8.95	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		3,443.00000	3,476,000	8.95	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.91000	8.89100		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,026.00000	955,000	12.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,145.00000	2,223,000	12.75	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.95900	8.93900		14.25	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,965.00000	2,872,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,494.00000	2,556,000	14.62	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,178.00000	3,081,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		2,324.00000	2,382,000	14.69	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,760.00000	2,670,000	14.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,675.00000	2,740,000	14.54	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.99600	8.97500		14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,483.00000	3,391,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		3,291.00000	3,360,000	14.00	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,691.00000	3,596,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		3,116.00000	3,183,000	14.08	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,281.00000	3,192,000	13.93	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		3,474.00000	3,547,000	13.93	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			316.53900	316.78100			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			321.80300	322.04800			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>341,285,483.80</b>	<b>38,347</b>	<b>794,360.00</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			6.90500	6.90000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.99000	7.98000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.94000	8.92000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.87500	7.86500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.61000	8.60000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.70500	8.69000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.77500	7.77500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.75000	8.74000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.81000	8.80000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.87500	8.86000			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>341,285,483.80</b>	<b>38,347</b>	<b>794,360.00</b>