



Daily MTM Report

Daily summary for: 22/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.56120	7.48620		13.87	48,081,670.80	6,359	257,640.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		10.00000	12,000	17.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		924.00000	851,000	17.22	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,664.00000	8,589,000	40.28	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,664.00000	6,589,000	38.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,336.00000	3,411,000	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,714.00000	8,639,000	40.28	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,714.00000	6,639,000	38.18	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,286.00000	3,361,000	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,814.00000	8,739,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,114.00000	9,039,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,314.00000	9,239,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,314.00000	7,239,000	39.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,314.00000	3,239,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,264.00000	9,189,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,264.00000	7,189,000	39.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,264.00000	3,189,000	27.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,736.00000	1,811,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,736.00000	2,811,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,214.00000	9,139,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,214.00000	7,139,000	38.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,014.00000	8,939,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,064.00000	8,989,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,964.00000	8,889,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,964.00000	6,889,000	38.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		181.00000	223,000	14.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		145.00000	112,000	14.17	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,038.00000	1,112,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		2.00000	1,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,036.00000	2,111,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,036.00000	3,111,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,864.00000	8,789,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,864.00000	6,789,000	38.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,137.00000	1,212,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,136.00000	2,211,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,136.00000	3,211,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,764.00000	8,689,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		311.00000	366,000	14.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		75.00000	55,000	14.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,237.00000	1,312,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,236.00000	3,311,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,814.00000	6,739,000	38.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,314.00000	5,239,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		13.00000	17,000	16.83	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		827.00000	756,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		275.00000	328,000	14.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		89.00000	67,000	14.63	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,187.00000	1,262,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,186.00000	2,261,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,186.00000	3,261,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	10,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		972.00000	899,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	4,000	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,267.00000	1,193,000	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,114.00000	7,039,000	38.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,064.00000	6,989,000	38.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,064.00000	3,989,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,014.00000	6,939,000	38.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	5,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,218.00000	1,144,000	18.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		793.00000	866,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		7.00000	5,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,786.00000	1,861,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,786.00000	2,861,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	9,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,021.00000	948,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		155.00000	193,000	14.02	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		169.00000	132,000	14.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,986.00000	2,061,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,986.00000	3,061,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,564.00000	5,489,000	35.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,564.00000	4,489,000	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,564.00000	3,489,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	8,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,070.00000	997,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		134.00000	165,000	13.87	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		198.00000	154,000	13.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		939.00000	1,013,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		3.00000	2,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,936.00000	2,011,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,936.00000	3,011,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,614.00000	5,539,000	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,614.00000	4,539,000	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,614.00000	3,539,000	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	7,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,119.00000	1,046,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		890.00000	964,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		4.00000	3,000	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	14/06/2010	Foreign Exchange Future	5.60	Call		1,886.00000	1,961,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,886.00000	2,961,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,664.00000	5,589,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,664.00000	3,589,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		5.00000	6,000	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,169.00000	1,095,000	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		841.00000	915,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		5.00000	4,000	16.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,836.00000	1,911,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,836.00000	2,911,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,814.00000	5,739,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,814.00000	4,739,000	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,814.00000	3,739,000	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	4,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,317.00000	1,243,000	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		64.00000	80,000	14.86	189,360.00	2,367	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		378.00000	319,000	14.86	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		697.00000	769,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		11.00000	8,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,686.00000	1,761,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,686.00000	2,761,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		55.00000	68,000	15.05	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		419.00000	357,000	15.05	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		650.00000	721,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		14.00000	10,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,636.00000	1,711,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,636.00000	2,711,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,914.00000	5,839,000	36.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,914.00000	3,839,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	3,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,416.00000	1,342,000	19.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		47.00000	58,000	15.25	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		461.00000	397,000	15.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		604.00000	674,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		18.00000	13,000	15.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,586.00000	1,661,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,586.00000	2,661,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,014.00000	5,939,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,014.00000	3,939,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,214.00000	6,139,000	37.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,214.00000	5,139,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,214.00000	4,139,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,214.00000	3,139,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,164.00000	6,089,000	37.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,164.00000	5,089,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,164.00000	4,089,000	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		387.00000	448,000	15.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		51.00000	37,000	15.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,337.00000	1,412,000	19.04	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	6.15	Put		1.00000	1,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,336.00000	2,411,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,114.00000	6,039,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,114.00000	4,039,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,114.00000	3,039,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	2,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,615.00000	1,541,000	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		25.00000	31,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		639.00000	570,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		428.00000	491,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		42.00000	30,000	15.24	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,387.00000	1,461,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,386.00000	2,461,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,964.00000	5,889,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,964.00000	3,889,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		40.00000	50,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		504.00000	439,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		559.00000	627,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		23.00000	16,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,536.00000	1,611,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,536.00000	2,611,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,864.00000	5,789,000	36.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,864.00000	4,789,000	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,864.00000	3,789,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,466.00000	1,391,000	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	3,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,367.00000	1,292,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,514.00000	5,439,000	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,514.00000	4,439,000	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,516.00000	1,441,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		514.00000	581,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		28.00000	20,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,486.00000	1,561,000	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,714.00000	5,639,000	36.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,714.00000	3,639,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.38	2,367.00	2,367	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,715.00000	1,640,000	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		348.00000	407,000	14.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		62.00000	46,000	14.93	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,287.00000	1,362,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,286.00000	2,361,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,364.00000	4,289,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,765.00000	1,690,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	2,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,565.00000	1,491,000	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		242.00000	291,000	14.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		106.00000	80,000	14.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,014.00000	7,939,000	40.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,514.00000	6,439,000	37.87	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	12.50	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,014.00000	4,939,000	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,514.00000	3,439,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		989.00000	1,063,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		3.00000	2,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,486.00000	2,561,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,986.00000	4,061,000	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,264.00000	8,189,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,764.00000	6,689,000	38.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,764.00000	3,689,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		15.00000	19,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		779.00000	708,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		745.00000	817,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		9.00000	6,000	16.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,236.00000	2,311,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,736.00000	3,811,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,815.00000	1,740,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		116.00000	143,000	14.07	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		230.00000	182,000	14.07	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,764.00000	4,689,000	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.63	0.00	2,765	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,414.00000	4,339,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.18	2,765.00	2,765	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,665.00000	1,590,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,865.00000	1,790,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		100.00000	124,000	14.26	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		264.00000	213,000	14.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,714.00000	4,639,000	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,114.00000	2,039,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	1,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,014.00000	1,940,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		86.00000	107,000	14.46	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		300.00000	246,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,164.00000	2,089,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	1,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,064.00000	1,990,000	21.76	0.00	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		1.00000	1,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,965.00000	1,890,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		74.00000	93,000	14.66	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		338.00000	282,000	14.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,064.00000	4,989,000	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		21.00000	27,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		685.00000	616,000	16.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,264.00000	5,189,000	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,164.00000	3,089,000	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,064.00000	2,989,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,964.00000	2,889,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		11.00000	14,000	17.03	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		875.00000	803,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,114.00000	5,039,000	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,014.00000	2,939,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,914.00000	2,839,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		18.00000	23,000	16.43	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		732.00000	662,000	16.43	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,964.00000	4,889,000	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,864.00000	2,789,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,764.00000	2,689,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,664.00000	2,589,000	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,564.00000	2,489,000	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,464.00000	2,389,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,364.00000	2,289,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,264.00000	2,189,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		29.00000	36,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		593.00000	525,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.32	0.00	1,296	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,664.00000	4,589,000	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	21.17	1,296.00	1,296	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,915.00000	1,840,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,914.00000	4,839,000	34.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,814.00000	2,739,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,714.00000	2,639,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,614.00000	2,539,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,414.00000	2,339,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,314.00000	2,239,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,214.00000	2,139,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		34.00000	43,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		548.00000	482,000	15.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,514.00000	2,439,000	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,214.00000	8,139,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,786.00000	3,861,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,264.00000	6,189,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,264.00000	4,189,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,314.00000	8,239,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,314.00000	6,239,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,314.00000	4,239,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,686.00000	3,761,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,464.00000	8,389,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,464.00000	6,389,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,464.00000	4,389,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,536.00000	3,611,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,364.00000	8,289,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,364.00000	6,289,000	37.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,636.00000	3,711,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,014.00000	9,939,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,414.00000	8,339,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,414.00000	6,339,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,586.00000	3,661,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,514.00000	8,439,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,486.00000	3,561,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,564.00000	8,489,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,564.00000	6,489,000	37.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		471.00000	536,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		35.00000	25,000	15.39	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,437.00000	1,511,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,436.00000	2,511,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,436.00000	3,511,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,114.00000	8,039,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,886.00000	3,961,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,164.00000	8,089,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,836.00000	3,911,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,614.00000	8,539,000	40.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,614.00000	6,539,000	38.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,386.00000	3,461,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		210.00000	256,000	14.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		124.00000	95,000	14.33	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.67930	7.59990		14.87	1,013,667.60	132	14,113.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,250.00000	8,171,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,250.00000	6,171,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,251.00000	4,172,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		20.00000	23,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,270.00000	2,194,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		792.00000	862,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		42.00000	33,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,753.00000	1,832,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,750.00000	2,830,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,750.00000	3,829,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,200.00000	8,121,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,200.00000	6,121,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,201.00000	4,122,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		22.00000	25,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,222.00000	2,146,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		216.00000	244,000	15.50	122,000.00	500	2,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		416.00000	365,000	15.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		835.00000	906,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		35.00000	27,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,803.00000	1,882,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,800.00000	2,880,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,800.00000	3,879,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		202.00000	228,000	15.71	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		452.00000	399,000	15.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,300.00000	8,221,000	32.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,300.00000	6,221,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,301.00000	4,222,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		19.00000	21,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,319.00000	2,242,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		189.00000	213,000	15.92	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		489.00000	434,000	15.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		750.00000	818,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		50.00000	39,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,704.00000	1,782,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		4.00000	3,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,700.00000	2,780,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,700.00000	3,779,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,350.00000	8,271,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,350.00000	6,271,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,351.00000	4,272,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		17.00000	20,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,367.00000	2,291,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		176.00000	199,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		526.00000	470,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		708.00000	775,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		58.00000	46,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,654.00000	1,733,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,650.00000	2,730,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,650.00000	3,729,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,450.00000	8,371,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,450.00000	6,371,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,451.00000	4,372,000	24.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		15.00000	17,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,465.00000	2,388,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		154.00000	173,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		604.00000	544,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		629.00000	692,000	14.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		79.00000	63,000	14.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,555.00000	1,633,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	4,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,551.00000	2,630,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,550.00000	3,629,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,500.00000	8,421,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,500.00000	6,421,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,501.00000	4,422,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		14.00000	16,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,514.00000	2,437,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		144.00000	162,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		644.00000	583,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		591.00000	653,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		91.00000	74,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,505.00000	1,584,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,501.00000	2,580,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,500.00000	3,579,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,550.00000	8,471,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,550.00000	6,471,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	24.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,551.00000	4,472,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		13.00000	14,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,563.00000	2,485,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		135.00000	152,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		685.00000	623,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		555.00000	614,000	14.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		105.00000	85,000	14.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,456.00000	1,534,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	5,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,451.00000	2,530,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,450.00000	3,529,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,700.00000	8,621,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,700.00000	6,621,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,701.00000	4,622,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		10.00000	11,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,710.00000	2,632,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		452.00000	506,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		152.00000	127,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,308.00000	1,386,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	7,000	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,301.00000	2,380,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,300.00000	3,379,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,650.00000	8,571,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,650.00000	6,571,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,651.00000	4,572,000	25.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		11.00000	12,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,661.00000	2,583,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		119.00000	133,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		769.00000	704,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		485.00000	540,000	14.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		135.00000	111,000	14.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,358.00000	1,436,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		8.00000	7,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,351.00000	2,430,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,350.00000	3,429,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,800.00000	8,721,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,800.00000	6,721,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,801.00000	4,722,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	10,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,808.00000	2,731,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		98.00000	110,000	18.00	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		898.00000	831,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		391.00000	440,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		191.00000	161,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,210.00000	1,288,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		10.00000	9,000	15.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,201.00000	2,280,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,200.00000	3,279,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		111.00000	125,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		811.00000	746,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,100.00000	8,021,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,100.00000	6,021,000	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,101.00000	4,022,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		26.00000	29,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,126.00000	2,050,000	23.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		249.00000	280,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		349.00000	301,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		924.00000	998,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		24.00000	19,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,902.00000	1,981,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,900.00000	2,980,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,900.00000	3,979,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,150.00000	8,071,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,150.00000	6,071,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,151.00000	4,072,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		24.00000	27,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,174.00000	2,098,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		232.00000	261,000	15.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		382.00000	332,000	15.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		880.00000	952,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		30.00000	23,000	14.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,853.00000	1,932,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,850.00000	2,930,000	24.95	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	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,850.00000	3,929,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,400.00000	8,321,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,400.00000	6,321,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,401.00000	4,322,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		16.00000	18,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,416.00000	2,339,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		165.00000	186,000	16.33	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		565.00000	507,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		668.00000	733,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		68.00000	54,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,604.00000	1,683,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,600.00000	2,680,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,600.00000	3,679,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,600.00000	8,521,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,600.00000	6,521,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,601.00000	4,522,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		12.00000	13,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,612.00000	2,534,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		126.00000	142,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		726.00000	663,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		519.00000	577,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		119.00000	98,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,407.00000	1,485,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		7.00000	6,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,401.00000	2,480,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,400.00000	3,479,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,750.00000	8,671,000	32.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,750.00000	6,671,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,751.00000	4,672,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		9.00000	10,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,759.00000	2,681,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		105.00000	117,000	17.79	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		855.00000	788,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		421.00000	472,000	14.71	944,000.00	2,000	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		171.00000	143,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,259.00000	1,337,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	8,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,251.00000	2,330,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,250.00000	3,329,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		38.00000	42,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,738.00000	1,663,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		44.00000	48,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,594.00000	1,519,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,032.00000	963,000	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		82.00000	92,000	18.63	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,169.00000	1,098,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		69.00000	77,000	19.25	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		46.00000	51,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,546.00000	1,472,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		51.00000	56,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,451.00000	1,377,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		78.00000	87,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,078.00000	1,008,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		286.00000	247,000	14.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		286.00000	326,000	14.85	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		0.00000	300,000	14.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		0.00000	271,000	14.87	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			7.79750	7.71370		15.66	77,975.00	10	6,769.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,236.00000	8,154,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,237.00000	6,154,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		17.00000	19,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,253.00000	4,172,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		64.00000	70,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,300.00000	2,223,000	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		306.00000	336,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		542.00000	489,000	16.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		854.00000	922,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		90.00000	75,000	14.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,775.00000	1,857,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		11.00000	10,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,766.00000	2,849,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,764.00000	3,848,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		176.00000	192,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,012.00000	945,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,286.00000	8,203,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,287.00000	6,204,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		16.00000	18,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,302.00000	4,221,000	27.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		61.00000	67,000	23.05	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,347.00000	2,270,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		816.00000	882,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		102.00000	85,000	14.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,726.00000	1,808,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		12.00000	11,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,716.00000	2,799,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,714.00000	3,798,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,336.00000	8,253,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,337.00000	6,254,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		15.00000	17,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,351.00000	4,270,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		59.00000	65,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,395.00000	2,318,000	23.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		277.00000	305,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		613.00000	558,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		779.00000	843,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		115.00000	96,000	14.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,677.00000	1,759,000	16.99	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	13/12/2010	Foreign Exchange Future	6.05	Put		13.00000	12,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,666.00000	2,749,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,664.00000	3,748,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,386.00000	8,303,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,387.00000	6,304,000	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		14.00000	16,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,400.00000	4,319,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		57.00000	63,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,443.00000	2,366,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		264.00000	290,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		650.00000	593,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		742.00000	805,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		128.00000	108,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,628.00000	1,710,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		14.00000	13,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,616.00000	2,700,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,614.00000	3,698,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		291.00000	320,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		577.00000	523,000	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,436.00000	8,353,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,437.00000	6,354,000	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		13.00000	15,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,449.00000	4,368,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		55.00000	60,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,491.00000	2,413,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		252.00000	277,000	16.87	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		688.00000	630,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		707.00000	768,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		143.00000	121,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,580.00000	1,661,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	14,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,566.00000	2,650,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,564.00000	3,648,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,486.00000	8,403,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,487.00000	6,404,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		12.00000	14,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,498.00000	4,417,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		53.00000	58,000	23.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,539.00000	2,461,000	23.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		241.00000	264,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		727.00000	667,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		673.00000	733,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		159.00000	136,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,532.00000	1,613,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		18.00000	16,000	16.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,517.00000	2,600,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,514.00000	3,598,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,536.00000	8,453,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,537.00000	6,454,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		11.00000	13,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,547.00000	4,466,000	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		52.00000	56,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,588.00000	2,509,000	23.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		230.00000	252,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		766.00000	705,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		640.00000	698,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		176.00000	151,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,483.00000	1,565,000	16.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		19.00000	18,000	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,467.00000	2,550,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,464.00000	3,548,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,736.00000	8,653,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,737.00000	6,654,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		9.00000	10,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,745.00000	4,663,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		45.00000	49,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,781.00000	2,702,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		192.00000	210,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		928.00000	863,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		519.00000	570,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		255.00000	223,000	15.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,292.00000	1,373,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		28.00000	26,000	15.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,268.00000	2,351,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,264.00000	3,348,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	24.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,686.00000	8,603,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,687.00000	6,604,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		9.00000	11,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,695.00000	4,614,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		47.00000	51,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,733.00000	2,654,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		200.00000	220,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		886.00000	823,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		547.00000	601,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		233.00000	204,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,340.00000	1,420,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		26.00000	23,000	15.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,318.00000	2,401,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,314.00000	3,398,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		168.00000	184,000	18.43	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,054.00000	987,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,786.00000	8,703,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,787.00000	6,704,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		8.00000	10,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,794.00000	4,713,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		44.00000	48,000	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,830.00000	2,751,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		183.00000	201,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		969.00000	904,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		491.00000	541,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		277.00000	244,000	15.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,245.00000	1,325,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		31.00000	28,000	15.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,218.00000	2,302,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,215.00000	3,298,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		219.00000	241,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		805.00000	744,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,136.00000	8,054,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,137.00000	6,054,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		19.00000	22,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,155.00000	4,075,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		68.00000	75,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,204.00000	2,128,000	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		337.00000	371,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		473.00000	424,000	15.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		934.00000	1,004,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		70.00000	57,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,873.00000	1,955,000	17.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		9.00000	8,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,865.00000	2,949,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,864.00000	3,948,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,186.00000	8,104,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,187.00000	6,104,000	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		18.00000	21,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,204.00000	4,124,000	27.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		66.00000	72,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,252.00000	2,175,000	22.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		321.00000	353,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		507.00000	456,000	16.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		893.00000	962,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		79.00000	65,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,824.00000	1,906,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		10.00000	9,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,815.00000	2,899,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,814.00000	3,898,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,586.00000	8,503,000	28.08	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	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,587.00000	6,504,000	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		11.00000	13,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,597.00000	4,516,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		50.00000	54,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,636.00000	2,557,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		608.00000	665,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		194.00000	168,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,435.00000	1,516,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		21.00000	19,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,417.00000	2,500,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,414.00000	3,498,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,636.00000	8,553,000	28.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,637.00000	6,554,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		10.00000	12,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,646.00000	4,565,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		48.00000	53,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,684.00000	2,606,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		210.00000	230,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		846.00000	783,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		577.00000	632,000	15.09	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	7.35	Put		213.00000	185,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,387.00000	1,468,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		23.00000	21,000	15.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,367.00000	2,451,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,364.00000	3,448,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,337.00000	7,254,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	5,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,340.00000	5,258,000	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		31.00000	34,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,367.00000	3,287,000	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		118.00000	128,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,454.00000	1,381,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,664.00000	4,748,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,499.00000	1,426,000	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		113.00000	123,000	20.16	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		87.00000	94,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,873.00000	1,797,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		106.00000	115,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,592.00000	1,518,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		84.00000	91,000	21.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,920.00000	1,844,000	21.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		355.00000	389,000	15.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		441.00000	392,000	15.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.91630	7.82830		16.08	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		426.00000	439,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		598.00000	523,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		406.00000	417,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		628.00000	551,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		418.00000	461,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		540.00000	495,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		954.00000	896,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		282.00000	312,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,767.00000	2,674,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		95.00000	90,000	23.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.62380	11.52590		11.75	24,084,513.60	2,072	31,790.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,524.00000	10,426,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,524.00000	8,426,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,824.00000	10,726,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,824.00000	8,726,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,324.00000	10,226,000	37.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,324.00000	8,226,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,324.00000	6,226,000	32.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,324.00000	4,226,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,174.00000	10,076,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,174.00000	8,076,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,174.00000	6,076,000	32.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,174.00000	4,076,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,074.00000	9,976,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,074.00000	7,976,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		6.00000	6,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,080.00000	1,982,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		26.00000	30,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,100.00000	1,006,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		938.00000	1,032,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		12.00000	8,000	13.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,927.00000	2,025,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,874.00000	9,776,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,874.00000	7,776,000	36.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,924.00000	9,826,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,924.00000	7,826,000	36.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		34.00000	39,000	15.10	31,512.00	808	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		958.00000	865,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		250.00000	309,000	11.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		174.00000	135,000	11.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,083.00000	1,179,000	14.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		7.00000	5,000	14.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,077.00000	2,174,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,374.00000	10,276,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,374.00000	6,276,000	32.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,374.00000	4,276,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,574.00000	10,476,000	37.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,574.00000	8,476,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,574.00000	6,476,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,724.00000	10,626,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,724.00000	8,626,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		50.00000	58,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		774.00000	684,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		379.00000	451,000	12.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		103.00000	77,000	12.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,280.00000	1,377,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		4.00000	3,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,774.00000	10,676,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,774.00000	8,676,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		344.00000	413,000	12.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		118.00000	89,000	12.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,231.00000	1,328,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		5.00000	4,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,674.00000	10,576,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,674.00000	8,576,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,676.00000	2,578,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		10.00000	11,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,684.00000	1,587,000	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		55.00000	64,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		729.00000	640,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		416.00000	490,000	12.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		90.00000	66,000	12.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,330.00000	1,427,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		4.00000	3,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,624.00000	10,526,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,624.00000	6,526,000	33.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,624.00000	4,526,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,474.00000	10,376,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,474.00000	8,376,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,424.00000	10,326,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,424.00000	8,326,000	37.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,424.00000	6,326,000	33.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,424.00000	4,326,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,274.00000	10,176,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,274.00000	8,176,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,274.00000	6,176,000	32.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,274.00000	4,176,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		121.00000	146,000	12.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		395.00000	322,000	12.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		751.00000	841,000	13.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		25.00000	17,000	13.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,728.00000	1,825,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	1,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,224.00000	10,126,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,224.00000	8,126,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,124.00000	10,026,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,124.00000	8,026,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		5.00000	6,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,129.00000	2,032,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		164.00000	198,000	11.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		288.00000	224,000	11.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		890.00000	983,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		14.00000	9,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,024.00000	9,926,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,024.00000	7,926,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,524.00000	6,426,000	33.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,524.00000	5,426,000	30.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,524.00000	4,426,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,525.00000	3,427,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		6.00000	7,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,030.00000	1,933,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		29.00000	33,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,053.00000	959,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		201.00000	247,000	11.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		225.00000	173,000	11.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		986.00000	1,081,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		10.00000	7,000	13.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,977.00000	2,075,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	2,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,726.00000	2,628,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,074.00000	6,976,000	34.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,074.00000	4,976,000	28.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,074.00000	3,976,000	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		66.00000	79,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		640.00000	555,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		493.00000	572,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		67.00000	48,000	12.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,974.00000	6,876,000	34.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		14.00000	15,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,488.00000	1,391,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		81.00000	97,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		555.00000	473,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		575.00000	659,000	12.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		49.00000	35,000	12.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,528.00000	1,626,000	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2.00000	2,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,674.00000	6,576,000	33.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,674.00000	5,576,000	30.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,674.00000	4,576,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,674.00000	3,576,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	5,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,179.00000	2,081,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		22.00000	25,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,196.00000	1,101,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		148.00000	179,000	12.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		322.00000	255,000	12.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		843.00000	936,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		17.00000	12,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,827.00000	1,925,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		109.00000	132,000	12.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		433.00000	358,000	12.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		706.00000	794,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		30.00000	20,000	12.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,678.00000	1,775,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	1,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,124.00000	6,026,000	32.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,124.00000	5,026,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		11.00000	12,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,635.00000	1,538,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		60.00000	71,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		684.00000	597,000	13.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,379.00000	1,477,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		3.00000	3,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,024.00000	6,926,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,024.00000	4,926,000	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,024.00000	3,926,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	3,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,527.00000	2,429,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		13.00000	14,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,537.00000	1,440,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		73.00000	87,000	13.52	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		597.00000	513,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		533.00000	615,000	12.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		57.00000	41,000	12.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,479.00000	1,576,000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		3.00000	2,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,924.00000	6,826,000	34.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,924.00000	5,826,000	31.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,924.00000	4,826,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,924.00000	3,826,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		15.00000	16,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,439.00000	1,342,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		89.00000	107,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		513.00000	433,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		618.00000	703,000	12.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		42.00000	29,000	12.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,578.00000	1,676,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	2,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		16.00000	17,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,390.00000	1,293,000	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		99.00000	119,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		473.00000	395,000	12.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,628.00000	1,725,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2.00000	1,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,724.00000	6,626,000	33.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,724.00000	5,626,000	30.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,724.00000	4,626,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,724.00000	3,626,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		20.00000	23,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,244.00000	1,149,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		134.00000	162,000	12.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		358.00000	288,000	12.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		797.00000	888,000	13.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		21.00000	14,000	13.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,777.00000	1,875,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		4.00000	5,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,228.00000	2,131,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,474.00000	6,376,000	33.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,474.00000	5,376,000	29.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,474.00000	4,376,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,475.00000	3,377,000	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		7.00000	7,000	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,931.00000	1,833,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,224.00000	6,126,000	32.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,224.00000	5,126,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,224.00000	4,126,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,225.00000	3,127,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		9.00000	10,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,733.00000	1,636,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,024.00000	5,926,000	31.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		311.00000	377,000	12.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		135.00000	103,000	12.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,182.00000	1,278,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		6.00000	4,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,176.00000	2,274,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,874.00000	5,776,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,874.00000	4,776,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	2,000	21.62	1,616.00	808	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,875.00000	2,778,000	21.62	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	11.40	Call		279.00000	342,000	12.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		153.00000	118,000	12.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,132.00000	1,229,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		6.00000	5,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,974.00000	4,876,000	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,974.00000	3,876,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,975.00000	2,877,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		7.00000	7,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,981.00000	1,883,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		31.00000	36,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,005.00000	912,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		222.00000	277,000	11.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		196.00000	153,000	11.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,034.00000	1,130,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		8.00000	6,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,027.00000	2,124,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,374.00000	8,276,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,874.00000	6,776,000	34.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.52	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	16.90	Put		5,374.00000	5,276,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,874.00000	3,776,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	4,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,377.00000	2,280,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		37.00000	43,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		911.00000	819,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		661.00000	749,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		35.00000	25,000	12.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,127.00000	2,224,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,626.00000	3,724,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	3,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,477.00000	2,379,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,624.00000	8,526,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	34.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,124.00000	7,026,000	34.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,624.00000	5,526,000	30.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,124.00000	4,026,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,626.00000	2,528,000	21.00	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	12.65	Call		24.00000	27,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,148.00000	1,053,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		453.00000	531,000	12.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		77.00000	57,000	12.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,877.00000	1,975,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,376.00000	3,474,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,074.00000	8,976,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,574.00000	7,476,000	36.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,074.00000	5,976,000	32.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,574.00000	4,476,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,075.00000	2,977,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		12.00000	13,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,586.00000	1,489,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		181.00000	219,000	11.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		255.00000	195,000	11.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,429.00000	1,526,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		3.00000	2,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,926.00000	3,024,000	21.19	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	8.60	Put		0.00000	0,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	33.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,774.00000	6,676,000	33.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,774.00000	5,676,000	31.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,774.00000	4,676,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,774.00000	3,676,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	2,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,776.00000	2,678,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	4,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,278.00000	2,180,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		9.00000	9,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,783.00000	1,685,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		19.00000	21,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,293.00000	1,197,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		45.00000	53,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		819.00000	729,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		2.00000	3,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,576.00000	2,479,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,824.00000	6,726,000	34.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,824.00000	5,726,000	31.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,824.00000	4,726,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,824.00000	3,726,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		4.00000	4,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,328.00000	2,230,000	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		8.00000	9,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,832.00000	1,735,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		17.00000	19,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,341.00000	1,245,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		41.00000	48,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		865.00000	774,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	3,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,427.00000	2,329,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.80	0.00	534	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,974.00000	5,876,000	31.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		8.00000	8,000	18.85	4,272.00	534	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,882.00000	1,784,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	2,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,826.00000	2,728,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,274.00000	9,176,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,274.00000	7,176,000	35.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,274.00000	5,176,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,275.00000	3,177,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,726.00000	2,824,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,174.00000	9,076,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,174.00000	7,076,000	35.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,174.00000	5,076,000	28.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,175.00000	3,077,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,826.00000	2,924,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,224.00000	9,126,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,224.00000	7,126,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,776.00000	2,874,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,474.00000	9,376,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,474.00000	7,376,000	35.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,526.00000	2,624,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,574.00000	9,476,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,574.00000	5,476,000	30.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,575.00000	3,477,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,426.00000	2,524,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,524.00000	9,426,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	35.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,524.00000	7,426,000	35.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,476.00000	2,574,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,624.00000	9,526,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,624.00000	7,526,000	36.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	1,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,624.00000	3,527,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,376.00000	2,474,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,774.00000	9,676,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,774.00000	7,676,000	36.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,226.00000	2,324,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,824.00000	9,726,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,824.00000	7,726,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,724.00000	9,626,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,724.00000	7,626,000	36.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,276.00000	2,374,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,024.00000	8,926,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,025.00000	2,927,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,976.00000	3,074,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,326.00000	2,424,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,326.00000	3,424,000	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,476.00000	3,574,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,276.00000	3,374,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,324.00000	9,226,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,324.00000	7,226,000	35.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,324.00000	5,226,000	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,325.00000	3,227,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,676.00000	2,774,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,124.00000	9,026,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,125.00000	3,027,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,876.00000	2,974,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,176.00000	3,274,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,874.00000	8,776,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,126.00000	3,224,000	20.51	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	8.40	Put		0.00000	0,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,374.00000	9,276,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,374.00000	7,276,000	35.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,375.00000	3,277,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,626.00000	2,724,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,974.00000	9,876,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,974.00000	7,876,000	37.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,424.00000	9,326,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,424.00000	7,326,000	35.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,424.00000	5,326,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,425.00000	3,327,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,576.00000	2,674,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,674.00000	9,576,000	37.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,674.00000	7,576,000	36.29	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.80000	11.69600		14.51	2,808,400.00	238	2,002.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		168.00000	192,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,272.00000	1,192,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		189.00000	215,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,193.00000	1,115,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		178.00000	203,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,232.00000	1,153,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.97650	11.86690		15.02	119,765.00	10	98.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08130	0.08040		17.51	0.00	0	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		242.00000	292,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		202.00000	162,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		36.00000	46,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		996.00000	916,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,046.00000	1,137,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		6.00000	7,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08260	0.08170		23.36	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		377.00000	400,000	20.00	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		497.00000	430,000	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.05960	10.02780		12.43	181,072.80	18	27,426.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		2,073.00000	2,041,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		2.00000	2,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,874.00000	1,842,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,973.00000	1,941,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,272.00000	9,240,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,272.00000	7,240,000	32.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,272.00000	5,240,000	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,272.00000	3,240,000	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		7.00000	8,000	16.27	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,279.00000	1,248,000	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		99.00000	106,000	13.20	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		371.00000	346,000	13.20	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		745.00000	774,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	14,000	13.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,728.00000	1,760,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,728.00000	2,760,000	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,572.00000	9,540,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,572.00000	7,540,000	32.97	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	15.60	Call		0.00000	0,000	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,572.00000	5,540,000	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,572.00000	3,540,000	24.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		4.00000	4,000	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,576.00000	1,544,000	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		46.00000	49,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		618.00000	589,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		481.00000	506,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		53.00000	46,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,429.00000	1,461,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,428.00000	2,460,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,672.00000	9,640,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,672.00000	7,640,000	33.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,672.00000	5,640,000	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,672.00000	3,640,000	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		3.00000	3,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,675.00000	1,643,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		35.00000	37,000	14.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		707.00000	677,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		402.00000	426,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		74.00000	66,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,330.00000	1,361,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	1,000	15.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,328.00000	2,360,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,322.00000	9,290,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,322.00000	7,290,000	32.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,322.00000	5,290,000	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,322.00000	3,290,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	7,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,329.00000	1,297,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		87.00000	93,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		409.00000	383,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		699.00000	727,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	17,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,678.00000	1,710,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,678.00000	2,710,000	19.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.97	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	19.40	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,372.00000	9,340,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,372.00000	7,340,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,372.00000	5,340,000	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,372.00000	3,340,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	6,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,378.00000	1,346,000	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		77.00000	82,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		449.00000	422,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		654.00000	682,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	22,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,628.00000	1,660,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,628.00000	2,660,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,522.00000	9,490,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,522.00000	7,490,000	32.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,522.00000	5,490,000	29.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.17	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	13.55	Put		3,522.00000	3,490,000	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		4.00000	4,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,526.00000	1,494,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		52.00000	56,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		574.00000	546,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		522.00000	549,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		44.00000	39,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,479.00000	1,510,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,478.00000	2,510,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,422.00000	9,390,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,422.00000	7,390,000	32.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,422.00000	5,390,000	29.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,422.00000	3,390,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		5.00000	5,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,427.00000	1,395,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		67.00000	72,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		489.00000	462,000	13.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		609.00000	636,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	26,000	13.42	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	8.45	Call		1,579.00000	1,610,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,578.00000	2,610,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,472.00000	9,440,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,472.00000	7,440,000	32.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,472.00000	5,440,000	29.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,472.00000	3,440,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	5,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,477.00000	1,445,000	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		59.00000	63,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		531.00000	503,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		565.00000	592,000	13.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		37.00000	32,000	13.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,529.00000	1,560,000	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,528.00000	2,560,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,822.00000	9,790,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,822.00000	7,790,000	33.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,822.00000	5,790,000	30.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,822.00000	3,790,000	25.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,824.00000	1,792,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		24.00000	25,000	14.89	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		846.00000	815,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		295.00000	316,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		117.00000	106,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,181.00000	1,212,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	2,000	15.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,178.00000	2,210,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,772.00000	9,740,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,772.00000	7,740,000	33.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,772.00000	5,740,000	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,772.00000	3,740,000	25.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,774.00000	1,742,000	17.81	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	10.80	Call		27.00000	29,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		799.00000	769,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		329.00000	351,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		101.00000	91,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,230.00000	1,262,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,228.00000	2,260,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,872.00000	9,840,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,872.00000	7,840,000	33.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,872.00000	5,840,000	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,872.00000	3,840,000	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		21.00000	22,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		893.00000	862,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		263.00000	283,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		135.00000	123,000	12.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,131.00000	1,162,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	2,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,128.00000	2,160,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,922.00000	9,890,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,922.00000	7,890,000	33.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,922.00000	5,890,000	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,922.00000	3,890,000	25.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,924.00000	1,892,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		18.00000	19,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		940.00000	909,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		232.00000	251,000	12.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		154.00000	141,000	12.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,082.00000	1,113,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	3,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,078.00000	2,110,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,722.00000	9,690,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,722.00000	7,690,000	33.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,722.00000	5,690,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	24.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,722.00000	3,690,000	24.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		3.00000	3,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,725.00000	1,693,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		31.00000	33,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		753.00000	723,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		364.00000	387,000	12.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		86.00000	77,000	12.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,280.00000	1,311,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	1,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,278.00000	2,310,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,972.00000	9,940,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,972.00000	7,940,000	33.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,972.00000	5,940,000	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,972.00000	3,940,000	25.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		16.00000	17,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		988.00000	957,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		204.00000	222,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		176.00000	162,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,033.00000	1,064,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	4,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,028.00000	2,060,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,122.00000	10,090,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,122.00000	8,090,000	33.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,122.00000	6,090,000	31.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,122.00000	4,090,000	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,123.00000	2,091,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	11,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,133.00000	1,101,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		143.00000	154,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		265.00000	244,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		887.00000	917,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	7,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,878.00000	1,910,000	18.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.44	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.21630	10.17980		13.46	531,247.60	52	4,783.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		69.00000	71,000	17.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,554.00000	1,520,000	17.84	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		337.00000	353,000	13.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		357.00000	337,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.37290	10.33180		13.93	0.00	0	2,001.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,868.00000	9,827,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,869.00000	7,828,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	4,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,872.00000	5,831,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	35,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,902.00000	3,862,000	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		117.00000	121,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,985.00000	1,948,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		230.00000	238,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,098.00000	1,065,000	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		521.00000	542,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		389.00000	369,000	13.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,193.00000	1,231,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		61.00000	58,000	12.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,144.00000	2,184,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	11,000	15.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		128.00000	132,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,846.00000	1,809,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,918.00000	9,877,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,919.00000	7,878,000	24.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	4,000	22.00	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	13/12/2010	Foreign Exchange Future	16.25	Put		5,922.00000	5,881,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		33.00000	34,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,951.00000	3,911,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		114.00000	117,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,032.00000	1,994,000	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		221.00000	229,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,139.00000	1,106,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		497.00000	518,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		415.00000	395,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,148.00000	1,185,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		66.00000	62,000	12.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,095.00000	2,135,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		13.00000	12,000	14.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,618.00000	10,577,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,619.00000	8,578,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	3,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,620.00000	6,580,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		16.00000	17,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,634.00000	4,594,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		71.00000	73,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,689.00000	2,650,000	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		136.00000	141,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,754.00000	1,718,000	18.09	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	10.95	Call		278.00000	289,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		896.00000	866,000	15.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		651.00000	676,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		269.00000	253,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,422.00000	1,461,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		40.00000	38,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,518.00000	10,477,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,519.00000	8,478,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,521.00000	6,480,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		18.00000	19,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,536.00000	4,496,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		75.00000	78,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,593.00000	2,555,000	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		145.00000	150,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,663.00000	1,627,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		301.00000	313,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		819.00000	790,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		709.00000	736,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		227.00000	213,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,516.00000	1,555,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		34.00000	32,000	13.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,668.00000	9,627,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,670.00000	7,629,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,673.00000	5,632,000	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		38.00000	39,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,706.00000	3,666,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		132.00000	137,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,800.00000	1,764,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		268.00000	278,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		936.00000	905,000	15.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		623.00000	647,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		291.00000	274,000	13.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,376.00000	1,415,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		44.00000	42,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,341.00000	2,382,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,768.00000	9,727,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	2,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,769.00000	7,729,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	5,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,772.00000	5,732,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		36.00000	37,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,804.00000	3,764,000	22.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		124.00000	128,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,892.00000	1,855,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		248.00000	257,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,016.00000	984,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		570.00000	593,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		338.00000	320,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,284.00000	1,322,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		52.00000	49,000	12.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,242.00000	2,283,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	10,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,068.00000	10,027,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,069.00000	8,028,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,071.00000	6,030,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		29.00000	31,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,097.00000	4,058,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		103.00000	107,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,171.00000	2,134,000	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		198.00000	205,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,266.00000	1,232,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		437.00000	454,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		505.00000	481,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,023.00000	1,056,000	12.39	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	9.40	Put		91.00000	83,000	12.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,948.00000	1,988,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	15,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,218.00000	10,177,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,219.00000	8,178,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,221.00000	6,180,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		25.00000	26,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,243.00000	4,203,000	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		93.00000	96,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,311.00000	2,273,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		178.00000	184,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,396.00000	1,361,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		385.00000	400,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		603.00000	577,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		910.00000	941,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		128.00000	118,000	12.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,803.00000	1,842,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	19,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,518.00000	9,477,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,520.00000	7,479,000	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	6,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,524.00000	5,483,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		41.00000	42,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,559.00000	3,519,000	21.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,490.00000	2,530,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	7,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,568.00000	9,527,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,570.00000	7,529,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	6,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,574.00000	5,533,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		40.00000	41,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,608.00000	3,568,000	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		141.00000	146,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,709.00000	1,673,000	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		290.00000	301,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		858.00000	828,000	15.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		680.00000	705,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		248.00000	232,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,469.00000	1,508,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	35,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,440.00000	2,481,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	8,000	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,618.00000	9,577,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,620.00000	7,579,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	6,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,623.00000	5,583,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		39.00000	40,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,657.00000	3,617,000	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,391.00000	2,431,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	8,000	16.08	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			344.26900	345.86200			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			316.65200	318.11400			9,499,560.00	3	987.00
ALBI	On	05/08/2010	Index Future			316.68800	318.15300			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.96630	6.91260		9.28	0.00	0	10,882.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,687.00000	7,634,000	40.30	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.76	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,687.00000	5,634,000	37.76	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.06	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,687.00000	3,634,000	34.06	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,688.00000	1,635,000	21.51	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		337.00000	385,000	12.13	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		24.00000	19,000	12.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,313.00000	1,366,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,313.00000	2,366,000	14.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,313.00000	3,366,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,313.00000	4,366,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,637.00000	7,584,000	40.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,637.00000	5,584,000	37.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,637.00000	3,584,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,638.00000	1,585,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		382.00000	431,000	12.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		19.00000	15,000	12.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,363.00000	1,416,000	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	16.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,363.00000	2,416,000	14.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,363.00000	3,416,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,363.00000	4,416,000	13.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,587.00000	7,534,000	40.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,587.00000	5,534,000	37.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,587.00000	3,534,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,588.00000	1,535,000	20.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		428.00000	478,000	12.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		15.00000	12,000	12.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,413.00000	1,466,000	16.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,413.00000	2,466,000	14.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,413.00000	3,466,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,413.00000	4,466,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		250.00000	296,000	11.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		37.00000	30,000	11.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,937.00000	7,884,000	40.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,937.00000	5,884,000	38.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	35.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,937.00000	3,884,000	35.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		1.00000	1,000	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,938.00000	1,885,000	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		137.00000	174,000	10.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		74.00000	58,000	10.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,063.00000	1,117,000	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		0.00000	1,000	17.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,063.00000	2,116,000	14.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,063.00000	3,116,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,063.00000	4,116,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,837.00000	7,784,000	40.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,837.00000	5,784,000	37.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,837.00000	3,784,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,838.00000	1,785,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		210.00000	253,000	10.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		47.00000	37,000	10.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,163.00000	1,216,000	16.84	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	5.75	Put		0.00000	0,000	16.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,163.00000	2,216,000	14.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	14.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,163.00000	3,216,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,163.00000	4,216,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,987.00000	7,934,000	40.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	38.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,987.00000	5,934,000	38.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,987.00000	3,934,000	35.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,988.00000	1,935,000	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		105.00000	139,000	9.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		92.00000	73,000	9.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,014.00000	1,067,000	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	1,000	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,013.00000	2,066,000	14.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	14.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,013.00000	3,066,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,013.00000	4,066,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	13.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,887.00000	7,834,000	40.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,887.00000	5,834,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	35.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,887.00000	3,834,000	35.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,888.00000	1,835,000	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		172.00000	212,000	10.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		59.00000	46,000	10.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,113.00000	1,167,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		0.00000	1,000	16.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,113.00000	2,166,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,113.00000	3,166,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,113.00000	4,166,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,737.00000	7,684,000	40.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,737.00000	5,684,000	37.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,737.00000	3,684,000	34.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	21.88	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	8.65	Put		1,738.00000	1,685,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		293.00000	340,000	11.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		30.00000	24,000	11.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,263.00000	1,316,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,263.00000	2,316,000	14.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,263.00000	3,316,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,263.00000	4,316,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,237.00000	8,184,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,237.00000	6,184,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	36.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,237.00000	4,184,000	36.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	1,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,237.00000	2,185,000	25.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		37.00000	46,000	10.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		274.00000	230,000	10.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		766.00000	819,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		3.00000	3,000	15.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,763.00000	1,816,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,763.00000	2,816,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,763.00000	3,816,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,187.00000	8,134,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,187.00000	6,134,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,187.00000	4,134,000	36.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,188.00000	2,135,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		45.00000	57,000	10.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		232.00000	191,000	10.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		816.00000	869,000	16.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	3,000	16.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,813.00000	1,866,000	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,813.00000	2,866,000	13.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,813.00000	3,866,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,087.00000	8,034,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.16	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	13.00	Put		6,087.00000	6,034,000	38.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,087.00000	4,034,000	36.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,088.00000	2,035,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		69.00000	86,000	9.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		156.00000	120,000	9.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		915.00000	968,000	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,913.00000	1,966,000	14.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	14.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,913.00000	2,966,000	13.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	13.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,913.00000	3,966,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,037.00000	7,984,000	40.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	38.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,037.00000	5,984,000	38.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,037.00000	3,984,000	36.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,038.00000	1,985,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		85.00000	106,000	9.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		122.00000	90,000	9.28	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	5.95	Call		964.00000	1,018,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		1.00000	2,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,963.00000	2,016,000	14.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,963.00000	3,016,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,963.00000	4,016,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,287.00000	8,234,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,287.00000	6,234,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	36.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,287.00000	4,234,000	36.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	1,000	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,287.00000	2,235,000	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		30.00000	38,000	11.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		317.00000	272,000	11.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		717.00000	770,000	15.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		4.00000	4,000	15.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,713.00000	1,766,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,713.00000	2,766,000	13.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,713.00000	3,766,000	13.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,137.00000	8,084,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,137.00000	6,084,000	38.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	36.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,137.00000	4,084,000	36.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,138.00000	2,085,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		56.00000	70,000	10.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		193.00000	154,000	10.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		865.00000	918,000	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	2,000	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,863.00000	1,916,000	14.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	14.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,863.00000	2,916,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,863.00000	3,916,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,337.00000	8,284,000	40.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,337.00000	6,284,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	36.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,337.00000	4,284,000	36.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,337.00000	2,284,000	25.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		25.00000	31,000	11.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		362.00000	315,000	11.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		668.00000	720,000	14.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	14.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,663.00000	1,716,000	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,663.00000	2,716,000	13.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,663.00000	3,716,000	13.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.48	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.99920	6.94210		10.87	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			7.02760	6.96740		11.41	351,380.00	50	750.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.56380	7.49730		10.43	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		252.00000	304,000	11.68	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		55.00000	40,000	11.68	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		214.00000	264,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		67.00000	50,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		291.00000	346,000	11.93	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		44.00000	32,000	11.93	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.67390	7.60290		11.50	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.28600	138.72100			0.00	0	2.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/05/2010			318.17300	319.66800		6.80	19,090,380.00	6	325.00
GOVI	On	06/05/2010	309.80	Call		98,852.00000	84,084,000	6.80	0.00	0	0.00
GOVI	On	06/05/2010	309.80	Put		172.00000	354,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010			323.66900	325.19200		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		108,471.00000	96,316,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		12,551.00000	15,626,000	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010			363.23800	363.01800			0.00	0	497.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	19/05/2010			6.44000	6.44000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/06/2010	Jibar Tradeable Future			6.41600	6.41600			0.00	0	0.00
JIBAR FOn	21/07/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.36900	6.36900			0.00	0	1,000.00
JIBAR FOn	20/10/2010	Jibar Tradeable Future			6.36900	6.40000			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.41900	6.41900			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.56000	6.56000			0.00	500	5,500.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.82400	6.82400			0.00	500	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.20000	7.20000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.51000	7.51000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.62200	7.62200			0.00	500	0.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.50	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	06/05/2010	Index Future			308.01800	309.31400			0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.88100	6.79600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		908.00000	798,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		972.00000	862,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		844.00000	734,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.80000	7.70900		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,859.00000	3,407,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,458.00000	1,041,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		20.00000	55,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		1,013.00000	646,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		67.00000	152,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.86500	7.76800		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,601.00000	4,164,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		50.00000	72,000	3.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.50	Call		3,539.00000	3,129,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		126.00000	175,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		5,693.00000	5,243,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		17.00000	27,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		284.00000	380,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,545.00000	2,182,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.87500	7.77200		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,640.00000	3,267,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		395.00000	488,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,821.00000	3,440,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		358.00000	443,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,459.00000	3,093,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		434.00000	534,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.73900	8.67000		7.75	0.00	0	17,729.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,187.00000	2,554,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		38.00000	74,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.79900	8.72700		9.25	0.00	0	2,722.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,510.00000	4,959,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		650.00000	787,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,403.00000	2,048,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,183.00000	2,515,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		9,373.00000	8,725,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		148.00000	188,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		11,376.00000	10,707,000	9.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	10.00	Put		66.00000	85,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.83100	8.75600		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		6,063.00000	5,555,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,516.00000	1,716,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		6,386.00000	5,866,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,394.00000	1,582,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,745.00000	5,251,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,646.00000	1,860,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,302.00000	3,652,000	9.39	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,245.00000	2,887,000	9.39	0.00	0	7,500.00
R201	On	06/05/2010	Bond Future			7.76100	7.64000		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		3,312.00000	2,838,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.83100	7.70200		3.75	0.00	0	688.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,722.00000	4,251,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		14.00000	23,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.83700	7.69900		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,068.00000	2,671,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		272.00000	364,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,213.00000	2,808,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		246.00000	329,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,926.00000	2,536,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		302.00000	400,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.36100	8.28100		5.00	0.00	0	1,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future	9.00	Call		3,802.00000	3,369,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.43400	8.35000		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,715.00000	4,311,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		122.00000	158,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.46800	8.38000		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,726.00000	4,352,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		401.00000	475,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,931.00000	4,552,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		364.00000	434,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,523.00000	4,156,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		440.00000	521,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.47100	8.38100		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,602.00000	3,068,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	1,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		6,388.00000	5,853,000	5.98	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	5.98	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		180.00000	351,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		886.00000	522,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.54300	8.44900		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,701.00000	4,216,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		185.00000	244,000	6.99	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.57600	8.47900		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,817.00000	4,378,000	6.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Put		560.00000	670,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		5,037.00000	4,589,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		512.00000	613,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,600.00000	4,169,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		611.00000	729,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.75300	7.62300		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,475.00000	3,067,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.84000	7.69800		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,762.00000	3,350,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		7.00000	13,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.84400	7.69000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,405.00000	2,057,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		193.00000	270,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,520.00000	2,165,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		173.00000	244,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,293.00000	1,951,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		216.00000	299,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.55100	8.48100		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,594.00000	4,163,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.62100	8.54800		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,649.00000	5,241,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		124.00000	156,000	7.90	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			8.65100	8.57600		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,586.00000	4,242,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		699.00000	798,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,807.00000	4,457,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		640.00000	733,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,368.00000	4,031,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		762.00000	868,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.59900	8.54000		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		4,403.00000	4,026,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	1,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.66300	8.60100		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,584.00000	5,226,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		155.00000	186,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.69500	8.63100		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,485.00000	4,181,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		755.00000	847,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,712.00000	4,402,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		690.00000	776,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,262.00000	3,964,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		826.00000	923,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.74700	8.68700		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		125.00000	57,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		1,672.00000	2,090,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.79300	8.73100		11.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	05/08/2010	Bond Future	8.75	Call		1,998.00000	1,738,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,845.00000	2,082,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.81700	8.75400		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,797.00000	3,481,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,865.00000	2,052,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		4,037.00000	3,711,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,723.00000	1,899,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,566.00000	3,261,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,020.00000	2,218,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			314.27100	315.73800			0.00	0	100.00

Total for Derivatives : **107,138,820.40** **28,490** **771,277.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.86000	6.77500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.79000	7.70000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.73000	8.66000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.75000	7.63500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.35000	8.27000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.46000	8.37000			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	15/01/2014	Spot Bond			7.73500	7.61500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.54000	8.47000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.59000	8.53000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.73500	8.68500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										107,138,820.40	28,490	771,277.00