



# Daily MTM Report

Daily summary for: 09/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.35300	7.37630		13.35	242,987,238.00	33,046	262,645.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		8.00000	8,000	17.27	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,032.00000	1,055,000	17.27	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,774.00000	8,797,000	38.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,774.00000	6,797,000	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,226.00000	3,203,000	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,824.00000	8,847,000	38.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,824.00000	6,847,000	36.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,176.00000	3,153,000	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	38.56	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	14/06/2010	Foreign Exchange Future	16.30	Put		8,924.00000	8,947,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,224.00000	9,247,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,424.00000	9,447,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,424.00000	7,447,000	37.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,424.00000	3,447,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,374.00000	9,397,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,374.00000	7,397,000	37.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,374.00000	3,397,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,626.00000	1,603,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,626.00000	2,603,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,324.00000	9,347,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,324.00000	7,347,000	37.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,124.00000	9,147,000	38.56	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	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,174.00000	9,197,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,074.00000	9,097,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,074.00000	7,097,000	37.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		137.00000	128,000	13.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		211.00000	225,000	13.72	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		930.00000	907,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		4.00000	4,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,926.00000	1,903,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,926.00000	2,903,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,974.00000	8,997,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,974.00000	6,997,000	37.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,029.00000	1,006,000	16.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		3.00000	3,000	16.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,026.00000	2,003,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,026.00000	3,003,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.56	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	14/06/2010	Foreign Exchange Future	16.25	Put		8,874.00000	8,897,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		238.00000	225,000	13.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		112.00000	122,000	13.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,128.00000	1,105,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		2.00000	2,000	16.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,126.00000	3,103,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,924.00000	6,947,000	37.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,424.00000	5,447,000	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		11.00000	11,000	16.89	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		935.00000	958,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		207.00000	195,000	13.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		131.00000	142,000	13.48	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,078.00000	1,055,000	16.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	16.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,076.00000	2,053,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,076.00000	3,053,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		7.00000	7,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,081.00000	1,104,000	17.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	3,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,377.00000	1,400,000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,224.00000	7,247,000	37.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,174.00000	7,197,000	37.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,174.00000	4,197,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,124.00000	7,147,000	37.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	4,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,328.00000	1,351,000	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		690.00000	668,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		14.00000	15,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,676.00000	1,653,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,676.00000	2,653,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		6.00000	6,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,130.00000	1,153,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		119.00000	111,000	13.91	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		243.00000	258,000	13.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,876.00000	1,853,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,876.00000	2,853,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.83	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	13.05	Put		5,674.00000	5,697,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,674.00000	4,697,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,674.00000	3,697,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		5.00000	5,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,179.00000	1,202,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		103.00000	97,000	14.09	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		277.00000	294,000	14.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		833.00000	810,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		7.00000	7,000	15.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,826.00000	1,803,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,826.00000	2,803,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,724.00000	5,747,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,724.00000	4,747,000	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,724.00000	3,747,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	5,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,229.00000	1,252,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		785.00000	762,000	15.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		9.00000	9,000	15.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,776.00000	1,753,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,776.00000	2,753,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,774.00000	5,797,000	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,774.00000	3,797,000	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	4,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,278.00000	1,301,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		737.00000	715,000	15.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		11.00000	12,000	15.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,726.00000	1,703,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,726.00000	2,703,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,924.00000	5,947,000	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,924.00000	4,947,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,924.00000	3,947,000	29.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	3,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,427.00000	1,450,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		50.00000	47,000	15.03	0.00	0	21,795.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		474.00000	494,000	15.03	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		597.00000	576,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		21.00000	23,000	14.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,577.00000	1,553,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,576.00000	2,553,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		43.00000	40,000	15.21	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		517.00000	537,000	15.21	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		552.00000	532,000	14.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		26.00000	29,000	14.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,527.00000	1,503,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,526.00000	2,503,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,024.00000	6,047,000	35.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,024.00000	4,047,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,526.00000	1,549,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		37.00000	35,000	15.40	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		561.00000	582,000	15.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		508.00000	488,000	14.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		32.00000	35,000	14.58	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,477.00000	1,453,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,476.00000	2,453,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,124.00000	6,147,000	35.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,124.00000	4,147,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,324.00000	6,347,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,324.00000	5,347,000	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,324.00000	4,347,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,324.00000	3,347,000	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,274.00000	6,297,000	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,274.00000	5,297,000	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,274.00000	4,297,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		307.00000	291,000	13.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		81.00000	88,000	13.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,227.00000	1,204,000	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	17.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,226.00000	2,203,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,224.00000	6,247,000	36.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,224.00000	4,247,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,224.00000	3,247,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,725.00000	1,748,000	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		20.00000	19,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		744.00000	766,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		344.00000	327,000	14.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		68.00000	74,000	14.03	277,500.00	3,750	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,277.00000	1,254,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	1,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,276.00000	2,253,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,074.00000	6,097,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,074.00000	4,097,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		32.00000	30,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		606.00000	627,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		465.00000	446,000	14.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		39.00000	43,000	14.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,427.00000	1,404,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,426.00000	2,403,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,974.00000	5,997,000	35.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,974.00000	4,997,000	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,974.00000	3,997,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,576.00000	1,599,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,476.00000	1,499,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,624.00000	5,647,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,624.00000	4,647,000	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,626.00000	1,649,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		423.00000	405,000	14.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		47.00000	52,000	14.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,377.00000	1,354,000	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,824.00000	5,847,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,824.00000	3,847,000	28.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.25	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,825.00000	1,848,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		272.00000	257,000	13.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		96.00000	104,000	13.76	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,178.00000	1,154,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,176.00000	2,153,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,474.00000	4,497,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,875.00000	1,898,000	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,675.00000	1,698,000	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		179.00000	168,000	13.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		153.00000	165,000	13.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,124.00000	8,147,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,624.00000	6,647,000	36.68	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	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,124.00000	5,147,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,624.00000	3,647,000	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		882.00000	859,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		6.00000	6,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,376.00000	2,353,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,876.00000	3,853,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,374.00000	8,397,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,874.00000	6,897,000	37.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,874.00000	3,897,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		13.00000	12,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		887.00000	909,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		643.00000	622,000	14.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		17.00000	19,000	14.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,126.00000	2,103,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,626.00000	3,603,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,925.00000	1,948,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		89.00000	84,000	14.28	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		313.00000	331,000	14.28	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,874.00000	4,897,000	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.19	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,524.00000	4,547,000	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.07	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,775.00000	1,798,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,975.00000	1,998,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		77.00000	72,000	14.47	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		351.00000	369,000	14.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,824.00000	4,847,000	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,224.00000	2,247,000	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,125.00000	2,148,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		67.00000	63,000	14.65	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		391.00000	410,000	14.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,274.00000	2,297,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	1,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,174.00000	2,198,000	21.68	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	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,075.00000	2,098,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		58.00000	54,000	14.84	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		432.00000	451,000	14.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,174.00000	5,197,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		17.00000	16,000	16.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		791.00000	813,000	16.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,374.00000	5,397,000	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,274.00000	3,297,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,174.00000	3,197,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,074.00000	3,097,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		10.00000	9,000	17.08	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		984.00000	1,006,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,224.00000	5,247,000	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,124.00000	3,147,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,024.00000	3,047,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		15.00000	14,000	16.52	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		839.00000	861,000	16.52	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,074.00000	5,097,000	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,974.00000	2,997,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,874.00000	2,897,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,774.00000	2,797,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,674.00000	2,697,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,574.00000	2,597,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,474.00000	2,497,000	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,374.00000	2,397,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		23.00000	22,000	15.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		697.00000	719,000	15.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.98	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,774.00000	4,797,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	21.03	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,025.00000	2,048,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,024.00000	5,047,000	32.77	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	10.30	Call		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,924.00000	2,947,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,824.00000	2,847,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,724.00000	2,747,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,524.00000	2,547,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,424.00000	2,447,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,324.00000	2,347,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		27.00000	26,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		651.00000	673,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,624.00000	2,647,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,324.00000	8,347,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,676.00000	3,653,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,374.00000	6,397,000	36.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,374.00000	4,397,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.56	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	14/06/2010	Foreign Exchange Future	15.80	Put		8,424.00000	8,447,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,424.00000	6,447,000	36.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,424.00000	4,447,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,576.00000	3,553,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,574.00000	8,597,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,574.00000	6,597,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,574.00000	4,597,000	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,426.00000	3,403,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,474.00000	8,497,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,474.00000	6,497,000	36.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,526.00000	3,503,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,124.00000	10,147,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,524.00000	8,547,000	38.56	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	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,524.00000	6,547,000	36.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,476.00000	3,453,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,624.00000	8,647,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,376.00000	3,353,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,674.00000	8,697,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,674.00000	6,697,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		383.00000	365,000	14.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		57.00000	62,000	14.17	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,327.00000	1,304,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,326.00000	2,303,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,326.00000	3,303,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,224.00000	8,247,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,776.00000	3,753,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.56	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	14/06/2010	Foreign Exchange Future	15.65	Put		8,274.00000	8,297,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,726.00000	3,703,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,724.00000	8,747,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,724.00000	6,747,000	36.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,276.00000	3,253,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		157.00000	147,000	13.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		181.00000	194,000	13.53	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.46910	7.49410		14.80	1,127,834.10	151	15,679.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,356.00000	8,381,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,356.00000	6,381,000	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,357.00000	4,382,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		17.00000	17,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,373.00000	2,398,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		705.00000	686,000	14.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		61.00000	67,000	14.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,648.00000	1,624,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	5,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,645.00000	2,620,000	23.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,644.00000	3,619,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,306.00000	8,331,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,306.00000	6,331,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,307.00000	4,332,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		19.00000	19,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,325.00000	2,350,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		192.00000	185,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		498.00000	516,000	16.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		746.00000	727,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		52.00000	58,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,698.00000	1,673,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,695.00000	2,670,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,694.00000	3,669,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		179.00000	173,000	16.43	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		535.00000	554,000	16.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,406.00000	8,431,000	31.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,406.00000	6,431,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,407.00000	4,432,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		16.00000	16,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,422.00000	2,447,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		168.00000	162,000	16.64	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		574.00000	593,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		665.00000	647,000	14.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		71.00000	78,000	14.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,599.00000	1,574,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	5,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,595.00000	2,570,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,594.00000	3,569,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,456.00000	8,481,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,456.00000	6,481,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,457.00000	4,482,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		15.00000	15,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,471.00000	2,496,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		157.00000	152,000	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
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		613.00000	633,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		626.00000	609,000	14.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		82.00000	90,000	14.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,549.00000	1,525,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		5.00000	6,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,545.00000	2,520,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,544.00000	3,519,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,556.00000	8,581,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,556.00000	6,581,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,557.00000	4,582,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		13.00000	13,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,569.00000	2,594,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		137.00000	134,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		693.00000	715,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		553.00000	536,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		109.00000	117,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,451.00000	1,426,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,445.00000	2,420,000	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,444.00000	3,419,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,606.00000	8,631,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,606.00000	6,631,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,607.00000	4,632,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		12.00000	12,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,618.00000	2,643,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		129.00000	125,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		735.00000	756,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		518.00000	501,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		124.00000	132,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,401.00000	1,377,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	8,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,395.00000	2,370,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,394.00000	3,369,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,656.00000	8,681,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,656.00000	6,681,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.04	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,657.00000	4,682,000	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		11.00000	11,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,667.00000	2,692,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		121.00000	118,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		777.00000	799,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		485.00000	468,000	14.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		141.00000	149,000	14.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,352.00000	1,328,000	15.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	15.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,345.00000	2,320,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,344.00000	3,319,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,806.00000	8,831,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,806.00000	6,831,000	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,807.00000	4,832,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		9.00000	9,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,815.00000	2,840,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		393.00000	377,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		199.00000	208,000	14.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,205.00000	1,181,000	15.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		11.00000	12,000	15.12	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	5.30	Call		2,195.00000	2,171,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	2,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,194.00000	3,169,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,756.00000	8,781,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,756.00000	6,781,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,757.00000	4,782,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		9.00000	9,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,765.00000	2,790,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		107.00000	104,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		863.00000	885,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		422.00000	406,000	14.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		178.00000	187,000	14.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,254.00000	1,230,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		10.00000	11,000	15.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,245.00000	2,220,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,244.00000	3,219,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,906.00000	8,931,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.55	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,906.00000	6,931,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,907.00000	4,932,000	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		7.00000	7,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,913.00000	2,938,000	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		89.00000	87,000	18.69	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		995.00000	1,018,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		338.00000	323,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		244.00000	254,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,108.00000	1,084,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		14.00000	15,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,096.00000	2,071,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	2,000	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,094.00000	3,069,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		100.00000	98,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		906.00000	929,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,206.00000	8,231,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,206.00000	6,231,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,207.00000	4,232,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		22.00000	22,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,228.00000	2,253,000	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		220.00000	212,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		426.00000	443,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		831.00000	811,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		37.00000	42,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,797.00000	1,772,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	3,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,794.00000	2,770,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,794.00000	3,769,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,256.00000	8,281,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,256.00000	6,281,000	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,257.00000	4,282,000	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		20.00000	20,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,276.00000	2,301,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		205.00000	198,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		461.00000	479,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		788.00000	768,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		44.00000	49,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,748.00000	1,723,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,745.00000	2,720,000	23.72	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	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,744.00000	3,719,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,506.00000	8,531,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,506.00000	6,531,000	28.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,507.00000	4,532,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		14.00000	14,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,520.00000	2,545,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		147.00000	142,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		653.00000	673,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		589.00000	572,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		95.00000	103,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,500.00000	1,475,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	6,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,495.00000	2,470,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,494.00000	3,469,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,706.00000	8,731,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,706.00000	6,731,000	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	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,707.00000	4,732,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	10,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,716.00000	2,741,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		113.00000	111,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		819.00000	842,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		452.00000	436,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		158.00000	167,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,303.00000	1,279,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		9.00000	10,000	15.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,295.00000	2,270,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,294.00000	3,269,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,856.00000	8,881,000	31.74	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		6,856.00000	6,881,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,857.00000	4,882,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		8.00000	8,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,864.00000	2,889,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		94.00000	93,000	18.48	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		950.00000	974,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		365.00000	349,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		221.00000	230,000	14.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,156.00000	1,132,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		12.00000	13,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,146.00000	2,121,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	2,000	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,144.00000	3,119,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		35.00000	36,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,841.00000	1,867,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		40.00000	41,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,696.00000	1,722,000	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,131.00000	1,155,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		75.00000	74,000	19.30	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,269.00000	1,294,000	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		63.00000	63,000	19.92	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		42.00000	43,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,648.00000	1,674,000	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		46.00000	47,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,552.00000	1,578,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		71.00000	70,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,177.00000	1,201,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		358.00000	374,000	15.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		252.00000	243,000	15.41	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.58450	7.61150		15.58	37,922.50	5	6,580.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,339.00000	8,366,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,340.00000	6,367,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		14.00000	15,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,353.00000	4,381,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		58.00000	59,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,397.00000	2,425,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		278.00000	270,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		617.00000	636,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		777.00000	757,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		116.00000	123,000	14.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,675.00000	1,648,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	14,000	16.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,664.00000	2,637,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,662.00000	3,635,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		161.00000	158,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,100.00000	1,124,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,389.00000	8,416,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,390.00000	6,417,000	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		13.00000	14,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,402.00000	4,430,000	26.68	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	10.00	Call		56.00000	57,000	23.37	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,445.00000	2,473,000	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		741.00000	722,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		130.00000	138,000	14.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,626.00000	1,600,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	16,000	16.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,614.00000	2,587,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,612.00000	3,585,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,439.00000	8,466,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,440.00000	6,467,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	13,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,452.00000	4,479,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		54.00000	55,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,493.00000	2,521,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		252.00000	246,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		691.00000	712,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		706.00000	687,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		145.00000	153,000	14.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,578.00000	1,552,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	18,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,564.00000	2,537,000	20.38	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	5.05	Put		3.00000	3,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,562.00000	3,535,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,489.00000	8,516,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,490.00000	6,517,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	12,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,501.00000	4,528,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		52.00000	53,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,541.00000	2,569,000	23.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		241.00000	234,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		730.00000	750,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		672.00000	654,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		161.00000	170,000	14.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,529.00000	1,503,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	19,000	16.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,514.00000	2,487,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,512.00000	3,485,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		265.00000	258,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		654.00000	674,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,539.00000	8,566,000	27.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,540.00000	6,567,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	12,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,550.00000	4,578,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		50.00000	51,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,589.00000	2,617,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		230.00000	224,000	17.47	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		769.00000	790,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		639.00000	621,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		178.00000	187,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,481.00000	1,455,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		20.00000	21,000	15.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,465.00000	2,438,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		4.00000	4,000	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,462.00000	3,435,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	24.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,589.00000	8,616,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,590.00000	6,617,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		10.00000	11,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,599.00000	4,627,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		49.00000	50,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,638.00000	2,666,000	23.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		219.00000	214,000	17.64	0.00	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	8.20	Put		808.00000	830,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		607.00000	590,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		196.00000	206,000	15.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,433.00000	1,407,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		22.00000	23,000	15.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,415.00000	2,388,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,412.00000	3,385,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,639.00000	8,666,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,640.00000	6,667,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	10,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,649.00000	4,676,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		47.00000	48,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,686.00000	2,714,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		209.00000	204,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		848.00000	870,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		577.00000	560,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		216.00000	226,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,385.00000	1,360,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		24.00000	26,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,365.00000	2,338,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	19.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,362.00000	3,335,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,839.00000	8,866,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,840.00000	6,867,000	26.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	8,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,847.00000	4,874,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		41.00000	42,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,880.00000	2,908,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		175.00000	172,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,014.00000	1,038,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		465.00000	451,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		304.00000	317,000	15.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,196.00000	1,172,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		35.00000	38,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,167.00000	2,140,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		6.00000	6,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,162.00000	3,135,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,789.00000	8,816,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,790.00000	6,817,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	8,000	26.30	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	12.40	Put		4,797.00000	4,824,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		43.00000	44,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,832.00000	2,860,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		183.00000	179,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		972.00000	995,000	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		491.00000	477,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		280.00000	293,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,243.00000	1,218,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		32.00000	34,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,216.00000	2,189,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,212.00000	3,185,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		154.00000	151,000	19.02	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,143.00000	1,167,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,889.00000	8,916,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,890.00000	6,917,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	7,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,896.00000	4,923,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		40.00000	41,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,929.00000	2,957,000	24.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		168.00000	165,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,057.00000	1,081,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		440.00000	427,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		329.00000	343,000	15.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,150.00000	1,125,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		39.00000	41,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,117.00000	2,090,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	6,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,112.00000	3,085,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		200.00000	196,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		889.00000	912,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,239.00000	8,266,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,240.00000	6,267,000	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	17,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,255.00000	4,283,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		62.00000	63,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,301.00000	2,329,000	23.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		306.00000	297,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		545.00000	563,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		853.00000	831,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		92.00000	97,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,772.00000	1,746,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	12,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,763.00000	2,736,000	21.32	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	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	21.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,762.00000	3,735,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,289.00000	8,316,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,290.00000	6,317,000	25.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	16,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,304.00000	4,332,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		60.00000	61,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,349.00000	2,377,000	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		292.00000	283,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		581.00000	599,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		815.00000	794,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		104.00000	110,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,724.00000	1,697,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	13,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,713.00000	2,687,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	3,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,712.00000	3,685,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,689.00000	8,716,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,690.00000	6,717,000	26.12	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	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	10,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,698.00000	4,726,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		45.00000	46,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,734.00000	2,762,000	24.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		547.00000	531,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		236.00000	247,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,338.00000	1,312,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		27.00000	28,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,315.00000	2,289,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	5,000	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,312.00000	3,285,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,739.00000	8,766,000	27.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,740.00000	6,767,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	9,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,748.00000	4,775,000	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		44.00000	45,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,783.00000	2,811,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		191.00000	187,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		930.00000	953,000	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		519.00000	504,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		258.00000	270,000	15.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,290.00000	1,265,000	15.21	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	6.35	Put		29.00000	31,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,266.00000	2,239,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,262.00000	3,235,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,440.00000	7,467,000	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	3,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,442.00000	5,469,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		29.00000	30,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,468.00000	3,496,000	25.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		108.00000	108,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,547.00000	1,574,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,562.00000	4,535,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,594.00000	1,620,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		105.00000	104,000	20.73	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		80.00000	80,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,969.00000	1,996,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		98.00000	97,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,687.00000	1,713,000	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		78.00000	78,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,017.00000	2,044,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		322.00000	312,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		511.00000	528,000	16.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.69970	7.72850		16.04	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		390.00000	376,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		662.00000	676,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		371.00000	358,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		693.00000	708,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		409.00000	395,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		631.00000	645,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,030.00000	1,048,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		258.00000	248,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,862.00000	2,886,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		90.00000	86,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.27660	11.24420		13.20	7,544,045.40	669	32,050.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,806.00000	10,773,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,806.00000	8,773,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,106.00000	11,073,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,106.00000	9,073,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,606.00000	10,573,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,606.00000	8,573,000	36.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,606.00000	6,573,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,606.00000	4,573,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,456.00000	10,423,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,456.00000	8,423,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,456.00000	6,423,000	31.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,457.00000	4,423,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,356.00000	10,323,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,356.00000	8,323,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	10,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,366.00000	2,333,000	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		35.00000	36,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,391.00000	1,359,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		694.00000	721,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		50.00000	44,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,648.00000	1,680,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		4.00000	3,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	36.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,156.00000	10,123,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,156.00000	8,123,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,206.00000	10,173,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,206.00000	8,173,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		43.00000	43,000	18.15	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,249.00000	1,216,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		186.00000	192,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		392.00000	365,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		824.00000	853,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		30.00000	26,000	13.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,797.00000	1,829,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		3.00000	2,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,656.00000	10,623,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,656.00000	6,623,000	32.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,656.00000	4,623,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,856.00000	10,823,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,856.00000	8,823,000	36.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	32.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,856.00000	6,823,000	32.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,006.00000	10,973,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,006.00000	8,973,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		56.00000	57,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,062.00000	1,030,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		256.00000	266,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		262.00000	239,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,008.00000	1,039,000	13.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	12,000	13.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,056.00000	11,023,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,056.00000	9,023,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		237.00000	245,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		293.00000	268,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		961.00000	992,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		17.00000	15,000	13.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,956.00000	10,923,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,956.00000	8,923,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	4,000	22.84	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	14.20	Put		2,960.00000	2,927,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		18.00000	18,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,974.00000	1,941,000	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		60.00000	61,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,016.00000	984,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		281.00000	292,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		237.00000	215,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,057.00000	1,088,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	11,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,906.00000	10,873,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,906.00000	6,873,000	33.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,906.00000	4,873,000	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,756.00000	10,723,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,756.00000	8,723,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,706.00000	10,673,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,706.00000	8,673,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,706.00000	6,673,000	32.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,706.00000	4,673,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,556.00000	10,523,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,556.00000	8,523,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,556.00000	6,523,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,556.00000	4,523,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		108.00000	110,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		664.00000	633,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		535.00000	557,000	13.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		91.00000	80,000	13.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,450.00000	1,482,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		6.00000	5,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,506.00000	10,473,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,506.00000	8,473,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,406.00000	10,373,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,406.00000	8,373,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		9.00000	9,000	22.04	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,415.00000	2,382,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		136.00000	140,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		542.00000	513,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		653.00000	678,000	13.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		59.00000	51,000	13.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,306.00000	10,273,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,306.00000	8,273,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	32.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,806.00000	6,773,000	32.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	29.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,806.00000	5,773,000	29.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,806.00000	4,773,000	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,807.00000	3,774,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		11.00000	10,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,317.00000	2,283,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		38.00000	38,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,344.00000	1,311,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		159.00000	164,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		465.00000	437,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		737.00000	764,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		43.00000	37,000	13.43	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	9.55	Call		1,698.00000	1,730,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		4.00000	3,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		3.00000	3,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,009.00000	2,976,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,356.00000	7,323,000	34.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,356.00000	5,323,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,357.00000	4,324,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		69.00000	70,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		925.00000	893,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		336.00000	350,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		192.00000	173,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,256.00000	7,223,000	34.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		22.00000	22,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,778.00000	1,745,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		80.00000	81,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		836.00000	804,000	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		396.00000	413,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		152.00000	136,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,253.00000	1,284,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	7,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,956.00000	6,923,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,956.00000	5,923,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,956.00000	4,923,000	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,957.00000	3,924,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		8.00000	8,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,464.00000	2,431,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		31.00000	32,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,487.00000	1,455,000	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		126.00000	129,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		582.00000	552,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		613.00000	637,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		69.00000	60,000	13.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,549.00000	1,581,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		5.00000	4,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		100.00000	102,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		706.00000	675,000	15.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		498.00000	519,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		104.00000	92,000	13.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,400.00000	1,432,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		6.00000	5,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,406.00000	6,373,000	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,406.00000	5,373,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		19.00000	19,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,925.00000	1,892,000	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		64.00000	65,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		970.00000	938,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,106.00000	1,137,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	10,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,306.00000	7,273,000	34.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,306.00000	5,273,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,307.00000	4,274,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		5.00000	5,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,811.00000	2,778,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		21.00000	21,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,827.00000	1,794,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		74.00000	76,000	16.50	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		880.00000	849,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		365.00000	381,000	13.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		171.00000	154,000	13.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,204.00000	1,235,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		10.00000	8,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,206.00000	7,173,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,206.00000	6,173,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,206.00000	5,173,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,207.00000	4,174,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		24.00000	24,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,730.00000	1,697,000	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		86.00000	88,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		792.00000	761,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		429.00000	447,000	13.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		135.00000	120,000	13.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,302.00000	1,333,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	6,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		25.00000	25,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,681.00000	1,648,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		93.00000	95,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		749.00000	718,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,351.00000	1,383,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		7.00000	6,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,006.00000	6,973,000	33.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,006.00000	5,973,000	30.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,006.00000	4,973,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,007.00000	3,974,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		30.00000	30,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,536.00000	1,503,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		116.00000	119,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		622.00000	592,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		573.00000	596,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		79.00000	69,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,499.00000	1,531,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		5.00000	4,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	8,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,514.00000	2,481,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,756.00000	6,723,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,756.00000	5,723,000	29.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,756.00000	4,723,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,757.00000	3,724,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	12,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,218.00000	2,185,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.75	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	17.75	Put		6,506.00000	6,473,000	31.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,506.00000	5,473,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,506.00000	4,473,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,508.00000	3,475,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		17.00000	17,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,023.00000	1,990,000	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,306.00000	6,273,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		219.00000	226,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		325.00000	299,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		915.00000	945,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		21.00000	18,000	13.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,897.00000	1,929,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	2,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,156.00000	6,123,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,156.00000	5,123,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	3,000	23.14	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,159.00000	3,126,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		202.00000	209,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		358.00000	332,000	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		869.00000	899,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		25.00000	22,000	13.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,256.00000	5,223,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,257.00000	4,224,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	2,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,258.00000	3,225,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	11,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,267.00000	2,234,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		40.00000	40,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,296.00000	1,263,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		172.00000	178,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		428.00000	401,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		780.00000	808,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		36.00000	31,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,747.00000	1,779,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		3.00000	2,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,656.00000	8,623,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,156.00000	7,123,000	33.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,656.00000	5,623,000	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.81	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	15.40	Put		4,157.00000	4,124,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	6,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,662.00000	2,629,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		46.00000	46,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,202.00000	1,169,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		463.00000	483,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		119.00000	106,000	13.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,847.00000	1,879,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		3.00000	2,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,344.00000	3,377,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	5,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,761.00000	2,728,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,906.00000	8,873,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,406.00000	7,373,000	34.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,906.00000	5,873,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,407.00000	4,374,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		4.00000	4,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,910.00000	2,877,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		33.00000	33,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,439.00000	1,406,000	18.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		308.00000	320,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		214.00000	193,000	13.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,599.00000	1,630,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	3,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,094.00000	3,127,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,356.00000	9,323,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,856.00000	7,823,000	36.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,356.00000	6,323,000	31.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,856.00000	4,823,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,358.00000	3,325,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		20.00000	20,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,876.00000	1,843,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		147.00000	151,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		503.00000	474,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,155.00000	1,186,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	9,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,645.00000	2,677,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	33.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,056.00000	7,023,000	33.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,056.00000	6,023,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,056.00000	5,023,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,057.00000	4,024,000	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		3.00000	3,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,059.00000	3,026,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	7,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,563.00000	2,530,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	16,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,072.00000	2,039,000	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		28.00000	28,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,584.00000	1,551,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		52.00000	53,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,108.00000	1,076,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		4.00000	4,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,860.00000	2,827,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,106.00000	7,073,000	33.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,106.00000	6,073,000	30.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,106.00000	5,073,000	27.56	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	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,107.00000	4,074,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	6,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,612.00000	2,579,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	15,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,121.00000	2,088,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		26.00000	26,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,632.00000	1,599,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		49.00000	49,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,155.00000	1,122,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	5,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,712.00000	2,678,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.95	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,256.00000	6,223,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	13,000	21.67	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,170.00000	2,136,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		3.00000	3,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,109.00000	3,076,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,556.00000	9,523,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,556.00000	7,523,000	35.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,556.00000	5,523,000	28.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,557.00000	3,524,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,445.00000	2,477,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,456.00000	9,423,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,456.00000	7,423,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,456.00000	5,423,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,458.00000	3,425,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,545.00000	2,577,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,506.00000	9,473,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	34.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,506.00000	7,473,000	34.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,495.00000	2,527,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,756.00000	9,723,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	35.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,756.00000	7,723,000	35.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,245.00000	2,278,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	1,000	19.81	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	21.10	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,856.00000	9,823,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,856.00000	5,823,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,857.00000	3,824,000	24.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,146.00000	2,178,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	1,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,806.00000	9,773,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,806.00000	7,773,000	35.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,196.00000	2,228,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	1,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,906.00000	9,873,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,906.00000	7,873,000	36.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,907.00000	3,874,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,096.00000	2,128,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	1,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,056.00000	10,023,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,056.00000	8,023,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,946.00000	1,979,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		2.00000	2,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,106.00000	10,073,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,106.00000	8,073,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,006.00000	9,973,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,006.00000	7,973,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,996.00000	2,028,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		2.00000	1,000	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,306.00000	9,273,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	2,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,308.00000	3,275,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,695.00000	2,727,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,046.00000	2,078,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	1,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,044.00000	3,077,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,194.00000	3,227,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,994.00000	3,027,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,606.00000	9,573,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,606.00000	7,573,000	35.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,606.00000	5,573,000	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,607.00000	3,574,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,395.00000	2,427,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,406.00000	9,373,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,408.00000	3,375,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,595.00000	2,627,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,894.00000	2,927,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,156.00000	9,123,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,844.00000	2,877,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	36.53	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,656.00000	9,623,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,656.00000	7,623,000	35.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,657.00000	3,624,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,345.00000	2,377,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,256.00000	10,223,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,256.00000	8,223,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,706.00000	9,673,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,706.00000	7,673,000	35.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,706.00000	5,673,000	29.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,707.00000	3,674,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,295.00000	2,327,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,956.00000	9,923,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,956.00000	7,923,000	36.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			11.44910	11.41810		14.44	0.00	0	2,795.00
£ / R	On	13/09/2010	12.80	Call		127.00000	132,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,509.00000	1,483,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		143.00000	149,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,425.00000	1,400,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		135.00000	140,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,467.00000	1,441,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.62160	11.59180		15.08	0.00	0	58.00
¥ / R	On	14/06/2010			0.07880	0.07920		19.47	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		220.00000	200,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		300.00000	320,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		32.00000	28,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,112.00000	1,148,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		933.00000	891,000	17.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		13.00000	11,000	17.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08010	0.08060		24.38	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		366.00000	342,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		596.00000	622,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			9.88600	9.85590		11.74	7,908,800.00	800	27,965.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,245.00000	2,215,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	2,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		2,046.00000	2,016,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	17.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		2,145.00000	2,115,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,444.00000	9,414,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,444.00000	7,414,000	31.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,444.00000	5,414,000	28.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,444.00000	3,414,000	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		6.00000	6,000	15.84	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,450.00000	1,420,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		68.00000	73,000	12.92	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		512.00000	487,000	12.92	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		592.00000	617,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		36.00000	31,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,557.00000	1,587,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,556.00000	2,586,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,744.00000	9,714,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,744.00000	7,714,000	31.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,744.00000	5,714,000	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,744.00000	3,714,000	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	3,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,747.00000	1,717,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		32.00000	34,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		776.00000	748,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		353.00000	375,000	12.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		97.00000	89,000	12.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,259.00000	1,288,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,256.00000	2,286,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,844.00000	9,814,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,844.00000	7,814,000	31.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,844.00000	5,814,000	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,844.00000	3,814,000	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	3,000	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,846.00000	1,817,000	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		25.00000	27,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		869.00000	841,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		286.00000	306,000	11.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		130.00000	120,000	11.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,160.00000	1,189,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	3,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,156.00000	2,186,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,494.00000	9,464,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,494.00000	7,464,000	31.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,494.00000	5,464,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,494.00000	3,464,000	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		5.00000	6,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,499.00000	1,470,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		60.00000	65,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		554.00000	529,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		549.00000	574,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		43.00000	38,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,507.00000	1,537,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,506.00000	2,536,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,544.00000	9,514,000	32.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,544.00000	7,514,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,544.00000	5,514,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,544.00000	3,514,000	22.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		5.00000	5,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,549.00000	1,519,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		53.00000	57,000	13.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		597.00000	571,000	13.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		507.00000	532,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		51.00000	46,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,458.00000	1,487,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,456.00000	2,486,000	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,694.00000	9,664,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,694.00000	7,664,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,694.00000	5,664,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,694.00000	3,664,000	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	4,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,697.00000	1,668,000	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		36.00000	39,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		730.00000	703,000	13.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		390.00000	412,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		84.00000	76,000	12.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,308.00000	1,338,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	14.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,306.00000	2,336,000	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,594.00000	9,564,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,594.00000	7,564,000	31.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,594.00000	5,564,000	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,594.00000	3,564,000	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		4.00000	4,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,598.00000	1,568,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		47.00000	50,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		641.00000	614,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		467.00000	490,000	12.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		61.00000	54,000	12.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,408.00000	1,438,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	2,000	15.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,406.00000	2,436,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,644.00000	9,614,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,644.00000	7,614,000	31.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,644.00000	5,614,000	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,644.00000	3,614,000	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		4.00000	4,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,648.00000	1,618,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		41.00000	44,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		685.00000	658,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		428.00000	450,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		72.00000	64,000	12.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,358.00000	1,388,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	2,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,356.00000	2,386,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,994.00000	9,964,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,994.00000	7,964,000	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	29.95	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,994.00000	5,964,000	29.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,994.00000	3,964,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,996.00000	1,966,000	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		17.00000	18,000	14.53	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		1,011.00000	982,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		199.00000	216,000	11.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		193.00000	180,000	11.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,012.00000	1,041,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	5,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,006.00000	2,036,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,944.00000	9,914,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,944.00000	7,914,000	31.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,944.00000	5,914,000	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,944.00000	3,914,000	23.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,946.00000	1,916,000	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		19.00000	21,000	14.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		963.00000	935,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		226.00000	244,000	11.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		170.00000	158,000	11.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,061.00000	1,090,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	4,000	13.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,056.00000	2,086,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		10,044.00000	10,014,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		8,044.00000	8,014,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		6,044.00000	6,014,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		4,044.00000	4,014,000	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		15.00000	16,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		1,059.00000	1,030,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		178.00000	190,000	11.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		222.00000	204,000	11.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		963.00000	992,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	6,000	12.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		1,956.00000	1,986,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		10,094.00000	10,064,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		8,094.00000	8,064,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		6,094.00000	6,064,000	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		4,094.00000	4,064,000	24.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	2,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		2,095.00000	2,066,000	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		13.00000	14,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		1,107.00000	1,078,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		158.00000	170,000	11.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		252.00000	234,000	11.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		915.00000	943,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	7,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		1,906.00000	1,936,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,894.00000	9,864,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,894.00000	7,864,000	31.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,894.00000	5,864,000	29.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,894.00000	3,864,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	2,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,896.00000	1,866,000	17.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		22.00000	24,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		916.00000	888,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		255.00000	274,000	11.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		149.00000	138,000	11.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,110.00000	1,140,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	4,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,106.00000	2,136,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		10,144.00000	10,114,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		8,144.00000	8,114,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		6,144.00000	6,114,000	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		4,144.00000	4,114,000	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		12.00000	13,000	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		1,156.00000	1,127,000	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		141.00000	151,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		285.00000	265,000	12.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		867.00000	895,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	9,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		1,857.00000	1,887,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,294.00000	10,264,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,294.00000	8,264,000	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,294.00000	6,264,000	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,294.00000	4,264,000	24.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,295.00000	2,265,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		8.00000	9,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,302.00000	1,273,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		98.00000	106,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		392.00000	370,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		727.00000	753,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		21.00000	17,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,707.00000	1,737,000	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	17.03	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.04080	10.01180		12.95	502,040.00	50	4,840.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		56.00000	59,000	17.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,709.00000	1,683,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.19370	10.16700		13.44	0.00	0	2,008.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,033.00000	10,006,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,034.00000	8,007,000	23.92	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	13/12/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,036.00000	6,009,000	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	29,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,060.00000	4,035,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		97.00000	102,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,130.00000	2,108,000	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		191.00000	198,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,224.00000	1,204,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		436.00000	447,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		469.00000	453,000	13.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,046.00000	1,065,000	11.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		79.00000	71,000	11.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,982.00000	2,007,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		15.00000	13,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		107.00000	112,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,990.00000	1,968,000	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,083.00000	10,056,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,084.00000	8,057,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,086.00000	6,059,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		25.00000	28,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,108.00000	4,084,000	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		94.00000	98,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,177.00000	2,154,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		184.00000	190,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,267.00000	1,246,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		417.00000	428,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		500.00000	484,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,007.00000	1,025,000	11.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		90.00000	81,000	11.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,933.00000	1,958,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	14,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,783.00000	10,756,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,784.00000	8,757,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,785.00000	6,758,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		12.00000	13,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,795.00000	4,769,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		57.00000	60,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,840.00000	2,816,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		114.00000	119,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,897.00000	1,875,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		232.00000	239,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,015.00000	995,000	15.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		550.00000	564,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		333.00000	320,000	13.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,268.00000	1,292,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		51.00000	48,000	12.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,683.00000	10,656,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,684.00000	8,657,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,685.00000	6,658,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		14.00000	15,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,697.00000	4,671,000	21.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		61.00000	65,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,744.00000	2,721,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		121.00000	126,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,804.00000	1,782,000	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		251.00000	259,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		934.00000	915,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		604.00000	618,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		287.00000	274,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,360.00000	1,384,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	40,000	12.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,833.00000	9,806,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,834.00000	7,807,000	23.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	21.59	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,837.00000	5,810,000	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	32,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,863.00000	3,838,000	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		110.00000	115,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,943.00000	1,921,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		223.00000	230,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,056.00000	1,036,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		525.00000	539,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		358.00000	345,000	13.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,222.00000	1,246,000	12.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		55.00000	52,000	12.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,178.00000	2,204,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	10,000	14.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,933.00000	9,906,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,934.00000	7,907,000	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		3.00000	4,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,936.00000	5,910,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	30,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,962.00000	3,936,000	21.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		104.00000	108,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,037.00000	2,014,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		206.00000	213,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,139.00000	1,119,000	15.78	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	10.10	Call		478.00000	491,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		411.00000	397,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,132.00000	1,155,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		65.00000	61,000	12.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,080.00000	2,105,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	11,000	14.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,233.00000	10,206,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,234.00000	8,207,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,236.00000	6,209,000	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		22.00000	24,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,255.00000	4,230,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		84.00000	88,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,317.00000	2,294,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		165.00000	171,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,398.00000	1,377,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		366.00000	376,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		599.00000	582,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		893.00000	910,000	12.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		126.00000	116,000	12.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,787.00000	1,813,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	13.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.92	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	13/12/2010	Foreign Exchange Future	20.55	Put		10,383.00000	10,356,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,384.00000	8,357,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,386.00000	6,359,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		19.00000	20,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,402.00000	4,376,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		75.00000	79,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,458.00000	2,435,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		148.00000	154,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,531.00000	1,510,000	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		322.00000	331,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		705.00000	687,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		787.00000	804,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		170.00000	160,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,643.00000	1,668,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		26.00000	24,000	13.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,683.00000	9,656,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,684.00000	7,657,000	23.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		5.00000	5,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,688.00000	5,661,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		33.00000	35,000	21.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,716.00000	3,691,000	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,326.00000	2,352,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	8,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,733.00000	9,706,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,734.00000	7,707,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		4.00000	5,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,737.00000	5,711,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	34,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,765.00000	3,740,000	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		118.00000	122,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,851.00000	1,828,000	17.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		241.00000	249,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		974.00000	955,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		576.00000	591,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		309.00000	297,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,314.00000	1,338,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	44,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,277.00000	2,303,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	9,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,783.00000	9,756,000	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,784.00000	7,757,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,787.00000	5,760,000	21.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	33,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,814.00000	3,789,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,227.00000	2,253,000	15.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	9,000	15.15	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			341.86200	340.96900			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			314.81100	314.01700			56,665,980.00	18	1,062.00
ALBI	On	05/08/2010	Index Future			314.88100	314.08900			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.80210	6.78560		11.22	0.00	0	9,652.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.41	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,814.00000	7,798,000	40.41	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,814.00000	5,798,000	37.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.08	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,814.00000	3,798,000	31.08	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	20.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,815.00000	1,799,000	20.28	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		246.00000	262,000	12.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		60.00000	60,000	12.12	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,186.00000	1,202,000	16.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.64	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,186.00000	2,202,000	21.59	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,186.00000	3,202,000	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,186.00000	4,202,000	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,764.00000	7,748,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	37.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,764.00000	5,748,000	37.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,764.00000	3,748,000	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	20.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,765.00000	1,749,000	20.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		284.00000	301,000	12.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		48.00000	49,000	12.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,236.00000	1,252,000	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,236.00000	2,252,000	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,236.00000	3,252,000	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,236.00000	4,252,000	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,714.00000	7,698,000	40.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	37.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,714.00000	5,698,000	37.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,714.00000	3,698,000	30.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	19.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,715.00000	1,699,000	19.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		325.00000	341,000	12.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		39.00000	39,000	12.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,286.00000	1,302,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,286.00000	2,302,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,286.00000	3,302,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,286.00000	4,302,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		175.00000	191,000	11.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		89.00000	89,000	11.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,064.00000	8,048,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,064.00000	6,048,000	38.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,064.00000	4,048,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,064.00000	2,048,000	21.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		102.00000	110,000	11.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		166.00000	158,000	11.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		937.00000	954,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	2,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,936.00000	1,952,000	20.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	20.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,936.00000	2,952,000	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,936.00000	3,952,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,964.00000	7,948,000	40.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,964.00000	5,948,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	31.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,964.00000	3,948,000	31.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,964.00000	1,948,000	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		144.00000	159,000	11.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		108.00000	107,000	11.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,037.00000	1,053,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		1.00000	1,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,036.00000	2,052,000	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,036.00000	3,052,000	25.77	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,036.00000	4,052,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,114.00000	8,098,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,114.00000	6,098,000	38.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	32.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,114.00000	4,098,000	32.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		0.00000	0,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,114.00000	2,098,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		86.00000	93,000	11.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		200.00000	191,000	11.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		888.00000	904,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	2,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,886.00000	1,902,000	19.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	19.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,886.00000	2,902,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,886.00000	3,902,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		8,014.00000	7,998,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		6,014.00000	5,998,000	38.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	32.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,014.00000	3,998,000	32.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,014.00000	1,998,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		121.00000	131,000	11.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		135.00000	129,000	11.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		987.00000	1,003,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,986.00000	2,002,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	20.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,986.00000	3,002,000	26.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,986.00000	4,002,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,864.00000	7,848,000	40.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,864.00000	5,848,000	37.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,864.00000	3,848,000	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,865.00000	1,849,000	20.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		209.00000	225,000	11.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		73.00000	73,000	11.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,136.00000	1,153,000	16.41	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	5.65	Put		0.00000	1,000	16.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,136.00000	2,152,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,136.00000	3,152,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,136.00000	4,152,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,364.00000	8,348,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,364.00000	6,348,000	38.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,364.00000	4,348,000	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		0.00000	0,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,364.00000	2,348,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		35.00000	38,000	12.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		399.00000	386,000	12.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		644.00000	660,000	14.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		8.00000	8,000	14.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,636.00000	1,652,000	18.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	18.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,636.00000	2,652,000	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,636.00000	3,652,000	19.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	19.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,314.00000	8,298,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,314.00000	6,298,000	38.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	33.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,314.00000	4,298,000	33.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		0.00000	0,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,314.00000	2,298,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		42.00000	46,000	12.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		356.00000	344,000	12.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		692.00000	708,000	14.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		6.00000	6,000	14.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,686.00000	1,702,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,686.00000	2,702,000	24.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	24.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,686.00000	3,702,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	18.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,214.00000	8,198,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,214.00000	6,198,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	32.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,214.00000	4,198,000	32.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		0.00000	0,000	22.37	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	9.00	Put		2,214.00000	2,198,000	22.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		60.00000	65,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		274.00000	263,000	12.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		789.00000	806,000	14.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	4,000	14.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,786.00000	1,802,000	19.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	19.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,786.00000	2,802,000	25.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	25.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,786.00000	3,802,000	17.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	17.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,164.00000	8,148,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,164.00000	6,148,000	38.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,164.00000	4,148,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		0.00000	0,000	22.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,164.00000	2,148,000	22.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		72.00000	78,000	11.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		236.00000	226,000	11.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		839.00000	855,000	15.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	15.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,836.00000	1,852,000	19.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	19.70	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,836.00000	2,852,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,836.00000	3,852,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,414.00000	8,398,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,414.00000	6,398,000	38.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	33.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,414.00000	4,398,000	33.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,414.00000	2,398,000	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		29.00000	32,000	13.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		443.00000	430,000	13.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		596.00000	612,000	13.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		10.00000	10,000	13.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,586.00000	1,602,000	18.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	18.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,586.00000	2,602,000	23.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	23.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,586.00000	3,602,000	19.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	19.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,264.00000	8,248,000	40.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.64	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	13.05	Put		6,264.00000	6,248,000	38.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	32.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,264.00000	4,248,000	32.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,264.00000	2,248,000	22.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		50.00000	55,000	12.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		314.00000	303,000	12.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		741.00000	757,000	14.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	14.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,736.00000	1,752,000	19.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,736.00000	2,752,000	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,736.00000	3,752,000	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,464.00000	8,448,000	40.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,464.00000	6,448,000	38.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	33.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,464.00000	4,448,000	33.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,464.00000	2,448,000	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		25.00000	27,000	13.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		489.00000	475,000	13.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		548.00000	564,000	13.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		12.00000	12,000	13.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,536.00000	1,552,000	18.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,536.00000	2,552,000	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,536.00000	3,552,000	20.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.15	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.83590	6.82050		13.20	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.86350	6.84980		13.76	343,175.00	50	350.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.31500	7.33100		9.99	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		143.00000	131,000	9.99	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		112.00000	116,000	9.99	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		115.00000	110,000	10.22	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		134.00000	145,000	10.22	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		174.00000	162,000	10.23	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		93.00000	97,000	10.23	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.42550	7.44290		11.49	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			137.37900	137.17900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			316.27900	315.48300		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		62,076.00000	68,620,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		5,246.00000	3,830,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			321.76400	320.95500		6.57	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	05/08/2010	GOVI	315.60	Call		79,090.00000	84,512,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		25,540.00000	22,872,000	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	06/05/2010	Index Future			362.45300	362.45700		101,486,840.00		28	497.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238	15.00	0.00		0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200	15.00	0.00		0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300	15.00	0.00		0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600	15.00	0.00		0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500	15.00	0.00		0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300	15.00	0.00		0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100	15.00	0.00		0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400	0.33	0.00		0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800	0.36	0.00		0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400	0.38	0.00		0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.61000	6.61000		0.00		0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.59000	6.60000		0.00		0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.54000	6.55000		0.00		0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.53000	6.54000		0.00		0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.53000	6.54000		0.00		0	1,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.55000	6.56000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.64000	6.65000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.89000	6.90000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.22000	7.23000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.55000	7.56000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.85000	7.86000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.97000	7.98000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			306.44100	305.66000			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.01100	7.05600		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		575.00000	632,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		3.00000	2,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		638.00000	695,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		2.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		513.00000	569,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		6.00000	3,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.95100	7.99300		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		2,467.00000	2,668,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		11.00000	6,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		503.00000	607,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		469.00000	366,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		290.00000	361,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		747.00000	612,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.02700	8.07100		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,315.00000	3,493,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		191.00000	163,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,380.00000	2,536,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		394.00000	344,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		4,332.00000	4,524,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		84.00000	70,000	3.96	35,000.00	500	1,000.00

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	8.25	Put		738.00000	658,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,572.00000	1,698,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.04400	8.09100		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,559.00000	2,704,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		750.00000	685,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,710.00000	2,859,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		682.00000	621,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,412.00000	2,552,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		822.00000	752,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.78900	8.83000		7.75	0.00	0	18,696.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,024.00000	2,309,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		418.00000	310,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.85000	8.89300		9.25	0.00	0	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,419.00000	4,704,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		1,136.00000	1,015,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,794.00000	1,960,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		3,150.00000	2,911,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,973.00000	8,334,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		325.00000	281,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		9,896.00000	10,276,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		162.00000	137,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.88100	8.92500		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,183.00000	5,443,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,223.00000	2,073,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Call		5,462.00000	5,730,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		2,056.00000	1,914,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,910.00000	5,163,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,397.00000	2,241,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.93400	7.97600		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,010.00000	2,169,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		8.00000	4,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.01700	8.06100		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		3,456.00000	3,606,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		77.00000	65,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.03200	8.08000		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,127.00000	2,241,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		673.00000	619,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,244.00000	2,361,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		618.00000	568,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,014.00000	2,124,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		732.00000	674,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.50300	8.53400		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,467.00000	2,625,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		24.00000	17,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.58300	8.61600		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,538.00000	3,676,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		331.00000	298,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.62200	8.65600		6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Call		3,608.00000	3,734,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		681.00000	636,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,788.00000	3,918,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		620.00000	579,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,432.00000	3,555,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		747.00000	699,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.54200	8.59400		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,388.00000	2,674,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		45.00000	26,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,129.00000	5,434,000	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		923.00000	729,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		370.00000	481,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.61700	8.67100		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,657.00000	3,906,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		420.00000	360,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.65200	8.70700		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,883.00000	4,106,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		910.00000	825,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,075.00000	4,303,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		834.00000	754,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,696.00000	3,912,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		992.00000	900,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.94000	7.98200		2.75	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	06/05/2010	Bond Future	8.75	Call		2,352.00000	2,483,000	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			8.04300	8.08800		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,664.00000	2,786,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		52.00000	43,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.06000	8.10900		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,536.00000	1,627,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		476.00000	433,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,628.00000	1,722,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		433.00000	393,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,446.00000	1,534,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		521.00000	475,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.66200	8.70300		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,251.00000	3,494,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		15.00000	9,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.73600	8.77900		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,455.00000	4,671,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		312.00000	273,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.76900	8.81400		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,675.00000	3,852,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		1,185.00000	1,100,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,863.00000	4,045,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,093.00000	1,013,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,492.00000	3,663,000	8.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		1,283.00000	1,192,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.75000	8.79100		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,843.00000	3,088,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		31.00000	19,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.81800	8.86100		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,216.00000	4,433,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		404.00000	357,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.85400	8.89800		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,279.00000	3,455,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		1,184.00000	1,093,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,471.00000	3,653,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		1,084.00000	999,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,093.00000	3,263,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,292.00000	1,195,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.78400	8.83500		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		91.00000	130,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,827.00000	2,460,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.83000	8.88300		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,534.00000	1,712,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,591.00000	2,351,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.85500	8.90800		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,270.00000	3,500,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,557.00000	2,371,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,473.00000	3,712,000	13.00	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	04/11/2010	Bond Future	9.05	Put		2,378.00000	2,201,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,074.00000	3,295,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,747.00000	2,552,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			312.40600	311.62200			0.00	0	100.00

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**Total for Derivatives :** **418,916,375.00**      **39,067**      **765,617.00**

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**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			6.99000	7.03500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.93000	7.97000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.77000	8.81000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.91000	7.95000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.47500	8.51000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.52000	8.57000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.90500	7.95000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.64000	8.68000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.72500	8.76500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.77000	8.82000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>							<b>418,916,375.00</b>	<b>39,067</b>	<b>765,617.00</b>