



# Daily MTM Report

Daily summary for: 16/04/2010

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			7.46270	7.39830		13.30	134,321,137.30	17,999	264,824.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		8.00000	9,000	16.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		1,010.00000	946,000	16.96	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,752.00000	8,687,000	38.83	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	37.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,752.00000	6,687,000	37.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,248.00000	3,313,000	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,802.00000	8,737,000	38.83	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,802.00000	6,737,000	37.17	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,198.00000	3,263,000	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	38.83	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	16.30	Put		8,902.00000	8,837,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,202.00000	9,137,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,402.00000	9,337,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,402.00000	7,337,000	37.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,402.00000	3,337,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,352.00000	9,287,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,352.00000	7,287,000	37.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,352.00000	3,287,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,648.00000	1,713,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,648.00000	2,713,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,302.00000	9,237,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,302.00000	7,237,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,102.00000	9,037,000	38.83	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	16.55	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,152.00000	9,087,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		9,052.00000	8,987,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		7,052.00000	6,987,000	37.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		140.00000	165,000	13.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		192.00000	152,000	13.30	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		951.00000	1,015,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		3.00000	2,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		1,948.00000	2,013,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		2,948.00000	3,013,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,952.00000	8,887,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,952.00000	6,887,000	37.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,050.00000	1,114,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,048.00000	2,113,000	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,048.00000	3,113,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.83	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	16.25	Put		8,852.00000	8,787,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		249.00000	292,000	13.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		101.00000	79,000	13.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,149.00000	1,214,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	1,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,148.00000	3,213,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,902.00000	6,837,000	37.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,402.00000	5,337,000	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		10.00000	12,000	16.58	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		912.00000	849,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		217.00000	257,000	13.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		119.00000	94,000	13.75	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,100.00000	1,164,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		2.00000	1,000	17.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,098.00000	2,163,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,098.00000	3,163,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		7.00000	8,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,059.00000	995,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	3,000	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,355.00000	1,290,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,202.00000	7,137,000	37.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,152.00000	7,087,000	37.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,152.00000	4,087,000	30.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,102.00000	7,037,000	37.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3.00000	4,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,305.00000	1,241,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		709.00000	770,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		11.00000	7,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,698.00000	1,763,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,698.00000	2,763,000	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		6.00000	7,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,108.00000	1,044,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		121.00000	144,000	13.49	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		223.00000	181,000	13.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,898.00000	1,963,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,898.00000	2,963,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,652.00000	5,587,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,652.00000	4,587,000	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,652.00000	3,587,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		5.00000	6,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,157.00000	1,093,000	17.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		105.00000	125,000	13.69	12,500.00	100	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		257.00000	212,000	13.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		853.00000	916,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		5.00000	3,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,848.00000	1,913,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,848.00000	2,913,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,702.00000	5,637,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,702.00000	4,637,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,702.00000	3,637,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4.00000	5,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,206.00000	1,142,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		805.00000	867,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		7.00000	4,000	15.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,798.00000	1,863,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,798.00000	2,863,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,752.00000	5,687,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,752.00000	3,687,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	4,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,256.00000	1,191,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		756.00000	819,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		8.00000	6,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,748.00000	1,813,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,748.00000	2,813,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,902.00000	5,837,000	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,902.00000	4,837,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,902.00000	3,837,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2.00000	3,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,404.00000	1,340,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		49.00000	59,000	14.65	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		451.00000	396,000	14.65	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		615.00000	675,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		17.00000	12,000	15.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,598.00000	1,663,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,598.00000	2,663,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		42.00000	50,000	14.84	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		494.00000	437,000	14.84	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		569.00000	628,000	15.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		21.00000	15,000	15.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,548.00000	1,613,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,548.00000	2,613,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		6,002.00000	5,937,000	36.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		4,002.00000	3,937,000	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,504.00000	1,439,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		36.00000	43,000	15.03	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		538.00000	480,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		525.00000	582,000	14.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		27.00000	19,000	14.95	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	5.90	Call		1,499.00000	1,563,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,498.00000	2,563,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,102.00000	6,037,000	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,102.00000	4,037,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,302.00000	6,237,000	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,302.00000	5,237,000	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,302.00000	4,237,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,302.00000	3,237,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,252.00000	6,187,000	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,252.00000	5,187,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,252.00000	4,187,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		319.00000	367,000	14.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		71.00000	54,000	14.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,249.00000	1,313,000	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,248.00000	2,313,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,202.00000	6,137,000	36.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,202.00000	4,137,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,202.00000	3,137,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,703.00000	1,638,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		19.00000	23,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		721.00000	660,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		357.00000	408,000	14.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		59.00000	45,000	14.35	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,299.00000	1,363,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,298.00000	2,363,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		6,052.00000	5,987,000	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		4,052.00000	3,987,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		31.00000	37,000	15.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		583.00000	524,000	15.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		481.00000	537,000	14.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		33.00000	24,000	14.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,449.00000	1,513,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,448.00000	2,513,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,952.00000	5,887,000	35.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,952.00000	4,887,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,952.00000	3,887,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,554.00000	1,489,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,454.00000	1,389,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,602.00000	5,537,000	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,602.00000	4,537,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1.00000	2,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,603.00000	1,539,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		438.00000	493,000	14.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		40.00000	30,000	14.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,399.00000	1,463,000	18.64	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	14/06/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,802.00000	5,737,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,802.00000	3,737,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.04	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,803.00000	1,738,000	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		283.00000	329,000	14.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		85.00000	66,000	14.05	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,199.00000	1,263,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	17.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,198.00000	2,263,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,452.00000	4,387,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,853.00000	1,788,000	20.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,653.00000	1,588,000	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		188.00000	224,000	13.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		140.00000	111,000	13.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,102.00000	8,037,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,602.00000	6,537,000	36.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,102.00000	5,037,000	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,602.00000	3,537,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		902.00000	965,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		4.00000	2,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,398.00000	2,463,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,898.00000	3,963,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,352.00000	8,287,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,852.00000	6,787,000	37.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,852.00000	3,787,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		12.00000	14,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		864.00000	801,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		662.00000	722,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		14.00000	9,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,148.00000	2,213,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,648.00000	3,713,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	20.43	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	9.30	Put		1,903.00000	1,838,000	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		90.00000	108,000	13.88	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		292.00000	245,000	13.88	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,852.00000	4,787,000	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.62	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,502.00000	4,437,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	19.85	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,753.00000	1,688,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,953.00000	1,888,000	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		78.00000	93,000	14.07	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		330.00000	280,000	14.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,802.00000	4,737,000	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,202.00000	2,137,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,102.00000	2,037,000	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		67.00000	80,000	14.26	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		369.00000	317,000	14.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,252.00000	2,187,000	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,152.00000	2,087,000	21.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2,053.00000	1,988,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		57.00000	69,000	14.46	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		409.00000	356,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,152.00000	5,087,000	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		17.00000	20,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		769.00000	707,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,352.00000	5,287,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,252.00000	3,187,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,152.00000	3,087,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		3,052.00000	2,987,000	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		9.00000	11,000	16.77	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		961.00000	898,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,202.00000	5,137,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,102.00000	3,037,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		3,002.00000	2,937,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		14.00000	17,000	16.19	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		816.00000	754,000	16.19	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		5,052.00000	4,987,000	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,952.00000	2,887,000	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,852.00000	2,787,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,752.00000	2,687,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,652.00000	2,587,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,552.00000	2,487,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,452.00000	2,387,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,352.00000	2,287,000	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		23.00000	27,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		675.00000	614,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.36	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,752.00000	4,687,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	20.81	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2,003.00000	1,938,000	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		5,002.00000	4,937,000	33.09	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,902.00000	2,837,000	24.96	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		2,802.00000	2,737,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,702.00000	2,637,000	24.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,502.00000	2,437,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,402.00000	2,337,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,302.00000	2,237,000	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		26.00000	31,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		628.00000	568,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,602.00000	2,537,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,302.00000	8,237,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,698.00000	3,763,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,352.00000	6,287,000	36.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,352.00000	4,287,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.83	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	15.80	Put		8,402.00000	8,337,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	36.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,402.00000	6,337,000	36.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,402.00000	4,337,000	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,598.00000	3,663,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,552.00000	8,487,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,552.00000	6,487,000	36.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,552.00000	4,487,000	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,448.00000	3,513,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,452.00000	8,387,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,452.00000	6,387,000	36.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,548.00000	3,613,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,102.00000	10,037,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,502.00000	8,437,000	38.83	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	13.90	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,502.00000	6,437,000	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,498.00000	3,563,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,602.00000	8,537,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,398.00000	3,463,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,652.00000	8,587,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,652.00000	6,587,000	36.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		397.00000	450,000	14.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		49.00000	37,000	14.50	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,349.00000	1,413,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,348.00000	2,413,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,348.00000	3,413,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,202.00000	8,137,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,798.00000	3,863,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.83	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	15.65	Put		8,252.00000	8,187,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,748.00000	3,813,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,702.00000	8,637,000	38.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,702.00000	6,637,000	37.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,298.00000	3,363,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		161.00000	194,000	13.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		163.00000	131,000	13.45	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.57660	7.51230		14.69	227,298.00	30	15,721.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,338.00000	8,273,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,338.00000	6,273,000	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,339.00000	4,274,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		18.00000	19,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,356.00000	2,292,000	23.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		718.00000	773,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		56.00000	46,000	14.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,666.00000	1,730,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,663.00000	2,727,000	23.66	0.00	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	0,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,662.00000	3,727,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,288.00000	8,223,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,288.00000	6,223,000	28.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,289.00000	4,224,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		19.00000	21,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,307.00000	2,244,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		192.00000	210,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		480.00000	433,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		760.00000	816,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		48.00000	39,000	14.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,716.00000	1,780,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		4.00000	3,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,713.00000	2,777,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,712.00000	3,777,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		179.00000	196,000	15.93	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		517.00000	469,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,388.00000	8,323,000	31.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,388.00000	6,323,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,389.00000	4,324,000	24.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		16.00000	18,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,404.00000	2,341,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		167.00000	183,000	16.14	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		555.00000	506,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		678.00000	731,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		66.00000	54,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,617.00000	1,680,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	3,000	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,613.00000	2,677,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,612.00000	3,677,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,438.00000	8,373,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,438.00000	6,373,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,439.00000	4,374,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		15.00000	17,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,453.00000	2,390,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		156.00000	171,000	16.34	0.00	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		594.00000	544,000	16.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		638.00000	690,000	14.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		76.00000	63,000	14.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,567.00000	1,631,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		5.00000	4,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,563.00000	2,627,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,562.00000	3,627,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,538.00000	8,473,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,538.00000	6,473,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,539.00000	4,474,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		13.00000	14,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,551.00000	2,487,000	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		137.00000	150,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		675.00000	623,000	16.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		563.00000	612,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		101.00000	85,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,468.00000	1,532,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		6.00000	5,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,463.00000	2,527,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,462.00000	3,527,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,588.00000	8,523,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,588.00000	6,523,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,589.00000	4,524,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		12.00000	13,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,600.00000	2,536,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		129.00000	140,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		717.00000	663,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		527.00000	574,000	14.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		115.00000	97,000	14.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,419.00000	1,482,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	5,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,413.00000	2,477,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,412.00000	3,477,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,638.00000	8,573,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,638.00000	6,573,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	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	13/09/2010	Foreign Exchange Future	12.15	Put		4,639.00000	4,574,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		11.00000	12,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,649.00000	2,585,000	23.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		121.00000	131,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		759.00000	704,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		493.00000	538,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		131.00000	111,000	14.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,370.00000	1,433,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	6,000	16.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,363.00000	2,427,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	21.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,362.00000	3,427,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,788.00000	8,723,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,788.00000	6,723,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,789.00000	4,724,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		9.00000	9,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,797.00000	2,732,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		398.00000	437,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		186.00000	160,000	14.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,222.00000	1,285,000	15.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		10.00000	8,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,214.00000	2,278,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,212.00000	3,277,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,738.00000	8,673,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,738.00000	6,673,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,739.00000	4,674,000	25.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		9.00000	10,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,747.00000	2,683,000	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		106.00000	116,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		844.00000	789,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		428.00000	470,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		166.00000	143,000	14.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,271.00000	1,335,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		9.00000	8,000	15.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,263.00000	2,328,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,262.00000	3,327,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,888.00000	8,823,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.40	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	13/09/2010	Foreign Exchange Future	14.40	Put		6,888.00000	6,823,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,889.00000	4,824,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		7.00000	8,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,895.00000	2,831,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		89.00000	96,000	18.20	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		977.00000	919,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		341.00000	377,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		229.00000	200,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,125.00000	1,188,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		13.00000	11,000	15.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,114.00000	2,178,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,112.00000	3,177,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		100.00000	109,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		888.00000	832,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,188.00000	8,123,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,188.00000	6,123,000	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,189.00000	4,124,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		22.00000	25,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,210.00000	2,148,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		220.00000	241,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		408.00000	364,000	15.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		846.00000	904,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		34.00000	27,000	14.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,815.00000	1,879,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,813.00000	2,877,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,812.00000	3,877,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,238.00000	8,173,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,238.00000	6,173,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,239.00000	4,174,000	24.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		21.00000	23,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,259.00000	2,196,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		205.00000	225,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		443.00000	398,000	15.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		803.00000	860,000	14.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		41.00000	33,000	14.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,765.00000	1,829,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,763.00000	2,827,000	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,762.00000	3,827,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,488.00000	8,423,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,488.00000	6,423,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,489.00000	4,424,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		14.00000	15,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,502.00000	2,438,000	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		146.00000	160,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		634.00000	583,000	16.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		600.00000	650,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		88.00000	73,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,518.00000	1,581,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	4,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,513.00000	2,577,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,512.00000	3,577,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,688.00000	8,623,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,688.00000	6,623,000	28.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,689.00000	4,624,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		10.00000	11,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,698.00000	2,634,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		113.00000	123,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		801.00000	746,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		460.00000	503,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		148.00000	126,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,320.00000	1,384,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		8.00000	7,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,313.00000	2,377,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	21.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,312.00000	3,377,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,838.00000	8,773,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,838.00000	6,773,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,839.00000	4,774,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		8.00000	9,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,846.00000	2,782,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		94.00000	102,000	18.00	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		932.00000	875,000	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		369.00000	407,000	14.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		207.00000	180,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,173.00000	1,236,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		11.00000	9,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,164.00000	2,228,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,162.00000	3,227,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		36.00000	38,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,824.00000	1,761,000	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		41.00000	43,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,679.00000	1,616,000	21.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,113.00000	1,054,000	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		75.00000	81,000	18.83	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,251.00000	1,191,000	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		63.00000	68,000	19.45	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		43.00000	45,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,631.00000	1,568,000	21.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		47.00000	50,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,535.00000	1,473,000	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		70.00000	76,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,158.00000	1,099,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		341.00000	300,000	14.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		253.00000	277,000	14.89	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.69070	7.62640		15.42	38,453.50	5	6,772.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.82	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	13/12/2010	Foreign Exchange Future	15.95	Put		8,324.00000	8,259,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,325.00000	6,260,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	16,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,339.00000	4,275,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		58.00000	61,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,382.00000	2,320,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		278.00000	296,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		602.00000	555,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		786.00000	835,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		110.00000	94,000	14.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,689.00000	1,752,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	11,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,678.00000	2,742,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,677.00000	3,741,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		161.00000	169,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,085.00000	1,028,000	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,374.00000	8,309,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,375.00000	6,310,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	15,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,388.00000	4,324,000	26.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		56.00000	59,000	23.00	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,430.00000	2,368,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		749.00000	797,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		123.00000	106,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,640.00000	1,703,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	12,000	16.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,629.00000	2,693,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,627.00000	3,691,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,424.00000	8,359,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,425.00000	6,360,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	14,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,437.00000	4,373,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		54.00000	57,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,478.00000	2,416,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		252.00000	268,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		676.00000	627,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		714.00000	760,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		138.00000	119,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,592.00000	1,654,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	13,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,579.00000	2,643,000	20.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,577.00000	3,641,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,474.00000	8,409,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,475.00000	6,410,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	13,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,486.00000	4,422,000	26.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		53.00000	55,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,527.00000	2,464,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		240.00000	256,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		714.00000	665,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		679.00000	724,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		153.00000	133,000	14.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,543.00000	1,606,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	15,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,529.00000	2,593,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	2,000	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,527.00000	3,591,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		265.00000	282,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		639.00000	591,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,524.00000	8,459,000	27.82	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	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,525.00000	6,460,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	13,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,535.00000	4,472,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		51.00000	53,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,575.00000	2,512,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		229.00000	244,000	16.97	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		753.00000	703,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		646.00000	689,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		170.00000	148,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,495.00000	1,557,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		19.00000	16,000	16.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,479.00000	2,543,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,477.00000	3,541,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,574.00000	8,509,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,575.00000	6,510,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	12,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,585.00000	4,521,000	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		49.00000	51,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,623.00000	2,560,000	23.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		219.00000	232,000	17.14	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	13/12/2010	Foreign Exchange Future	8.20	Put		793.00000	741,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		613.00000	656,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		187.00000	165,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,447.00000	1,509,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		21.00000	18,000	16.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,430.00000	2,494,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		4.00000	3,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,427.00000	3,491,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,624.00000	8,559,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,625.00000	6,560,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	11,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,634.00000	4,570,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		47.00000	50,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,671.00000	2,609,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		209.00000	222,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		833.00000	781,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		582.00000	623,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		206.00000	182,000	14.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,399.00000	1,461,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		23.00000	20,000	15.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,380.00000	2,444,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,377.00000	3,441,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,824.00000	8,759,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,825.00000	6,760,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	9,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,832.00000	4,768,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		42.00000	44,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,866.00000	2,803,000	24.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		175.00000	185,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		999.00000	944,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		468.00000	504,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		292.00000	263,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,209.00000	1,271,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		33.00000	30,000	15.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,181.00000	2,245,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		5.00000	4,000	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,177.00000	3,241,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,774.00000	8,709,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,775.00000	6,710,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	9,000	26.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,782.00000	4,718,000	26.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		43.00000	45,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,817.00000	2,754,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		183.00000	193,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		957.00000	902,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		495.00000	532,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		269.00000	241,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,256.00000	1,318,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		30.00000	27,000	15.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,231.00000	2,295,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		5.00000	4,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,227.00000	3,291,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		154.00000	162,000	18.52	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,128.00000	1,071,000	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,874.00000	8,809,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,875.00000	6,810,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	8,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,881.00000	4,817,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		40.00000	42,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,914.00000	2,851,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		168.00000	177,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,042.00000	986,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		442.00000	477,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		316.00000	286,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,162.00000	1,224,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		36.00000	33,000	14.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,132.00000	2,195,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		6.00000	4,000	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,127.00000	3,192,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		200.00000	212,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		874.00000	821,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,224.00000	8,159,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,225.00000	6,160,000	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	18,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,240.00000	4,177,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		63.00000	66,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,287.00000	2,225,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		306.00000	327,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		530.00000	486,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		863.00000	914,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		87.00000	73,000	14.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,787.00000	1,850,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	9,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,778.00000	2,842,000	21.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,777.00000	3,841,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,274.00000	8,209,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,275.00000	6,210,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	17,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,289.00000	4,226,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		61.00000	64,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,335.00000	2,273,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		292.00000	311,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		566.00000	520,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		824.00000	874,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		98.00000	83,000	14.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,738.00000	1,801,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	10,000	17.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,728.00000	2,792,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	21.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,727.00000	3,791,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,674.00000	8,609,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,675.00000	6,610,000	25.88	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	10,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,683.00000	4,619,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		46.00000	48,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,720.00000	2,657,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		552.00000	592,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		226.00000	201,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,351.00000	1,413,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		25.00000	22,000	15.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,330.00000	2,394,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		4.00000	3,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,327.00000	3,391,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,724.00000	8,659,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,725.00000	6,660,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	10,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,733.00000	4,669,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		44.00000	47,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,768.00000	2,706,000	23.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		191.00000	202,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		915.00000	861,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		523.00000	561,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		247.00000	220,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,304.00000	1,365,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		28.00000	24,000	15.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,280.00000	2,344,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,277.00000	3,341,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,425.00000	7,360,000	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		3.00000	4,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,427.00000	5,363,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		29.00000	30,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,453.00000	3,389,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		109.00000	114,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,533.00000	1,473,000	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,576.00000	4,641,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,579.00000	1,518,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		105.00000	109,000	20.24	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		80.00000	84,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,954.00000	1,893,000	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		98.00000	102,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,672.00000	1,611,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		78.00000	81,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		2,002.00000	1,940,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		322.00000	343,000	15.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		496.00000	452,000	15.77	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	14/03/2011	Foreign Exchange Future			7.80440	7.74000		15.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		390.00000	419,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		650.00000	615,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		371.00000	399,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		681.00000	645,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		410.00000	410,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		620.00000	556,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		1,017.00000	973,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		257.00000	277,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,848.00000	2,776,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		88.00000	80,000	23.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.48890	11.45850		13.86	12,947,990.30	1,127	31,567.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,592.00000	10,561,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,592.00000	8,561,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,892.00000	10,861,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,892.00000	8,861,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,392.00000	10,361,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,392.00000	8,361,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,392.00000	6,361,000	32.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,392.00000	4,361,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,242.00000	10,211,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,242.00000	8,211,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,242.00000	6,211,000	32.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,243.00000	4,212,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,142.00000	10,111,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,142.00000	8,111,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	13,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,154.00000	2,124,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		45.00000	45,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,187.00000	1,156,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		882.00000	909,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		24.00000	20,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,861.00000	1,891,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		3.00000	2,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,942.00000	9,911,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,942.00000	7,911,000	37.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,992.00000	9,961,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,992.00000	7,961,000	37.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		55.00000	56,000	17.74	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,047.00000	1,017,000	17.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		261.00000	275,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		253.00000	236,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,021.00000	1,051,000	14.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		13.00000	12,000	14.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,010.00000	2,041,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		2.00000	2,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,442.00000	10,411,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	32.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,442.00000	6,411,000	32.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,442.00000	4,411,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,642.00000	10,611,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,642.00000	8,611,000	37.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,642.00000	6,611,000	33.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,792.00000	10,761,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,792.00000	8,761,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		74.00000	75,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		866.00000	836,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		372.00000	390,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		164.00000	151,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,217.00000	1,247,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		9.00000	8,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,842.00000	10,811,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,842.00000	8,811,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		342.00000	359,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		184.00000	170,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,168.00000	1,198,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		10.00000	9,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,742.00000	10,711,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,742.00000	8,711,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	5,000	23.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,747.00000	2,716,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		21.00000	21,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,763.00000	1,732,000	20.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		79.00000	81,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		821.00000	792,000	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		404.00000	422,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		146.00000	133,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,266.00000	1,296,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		8.00000	7,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,692.00000	10,661,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,692.00000	6,661,000	33.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,692.00000	4,661,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,542.00000	10,511,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,542.00000	8,511,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,492.00000	10,461,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,492.00000	8,461,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,492.00000	6,461,000	32.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,492.00000	4,461,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,342.00000	10,311,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,342.00000	8,311,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,342.00000	6,311,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,343.00000	4,311,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		149.00000	153,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		491.00000	464,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		705.00000	730,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		47.00000	41,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,662.00000	1,692,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		4.00000	3,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,292.00000	10,261,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,292.00000	8,261,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,192.00000	10,161,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,192.00000	8,161,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	12,000	22.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,203.00000	2,173,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		189.00000	196,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		381.00000	357,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		836.00000	863,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	24,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,092.00000	10,061,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,092.00000	8,061,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,592.00000	6,561,000	33.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,592.00000	5,561,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,592.00000	4,561,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,593.00000	3,562,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		14.00000	14,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,106.00000	2,075,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		48.00000	48,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,140.00000	1,109,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		222.00000	230,000	14.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		314.00000	291,000	14.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		928.00000	956,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		20.00000	17,000	13.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,911.00000	1,941,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		3.00000	2,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	4,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,796.00000	2,765,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	34.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,142.00000	7,111,000	34.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,142.00000	5,111,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,143.00000	4,112,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		93.00000	95,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		735.00000	706,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		471.00000	492,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		113.00000	103,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,042.00000	7,011,000	34.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		27.00000	26,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,569.00000	1,537,000	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		108.00000	111,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		650.00000	622,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		544.00000	567,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		86.00000	78,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,464.00000	1,494,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		6.00000	5,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,742.00000	6,711,000	33.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,742.00000	5,711,000	30.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,742.00000	4,711,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,743.00000	3,712,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	11,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,253.00000	2,222,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		39.00000	39,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,281.00000	1,250,000	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		175.00000	180,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		417.00000	391,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		792.00000	818,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		34.00000	29,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,761.00000	1,792,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		3.00000	3,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		137.00000	141,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		529.00000	502,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		663.00000	688,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		55.00000	49,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,612.00000	1,643,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		4.00000	4,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	31.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,192.00000	6,161,000	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,192.00000	5,161,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		22.00000	22,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,714.00000	1,683,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		86.00000	87,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		778.00000	748,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,315.00000	1,345,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		7.00000	6,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,092.00000	7,061,000	34.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,092.00000	5,061,000	28.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,093.00000	4,062,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	6,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,598.00000	2,567,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		25.00000	25,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,617.00000	1,586,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		100.00000	102,000	16.11	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		692.00000	663,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		507.00000	529,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		99.00000	90,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,414.00000	1,444,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		6.00000	5,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.50	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	18.45	Put		6,992.00000	6,961,000	34.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,992.00000	5,961,000	31.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,992.00000	4,961,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,993.00000	3,962,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		28.00000	28,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,520.00000	1,489,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		117.00000	120,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		609.00000	581,000	15.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		583.00000	606,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		75.00000	67,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,513.00000	1,543,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		5.00000	4,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		30.00000	30,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,472.00000	1,441,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		127.00000	130,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		569.00000	541,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,563.00000	1,593,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		5.00000	4,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,792.00000	6,761,000	33.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,792.00000	5,761,000	30.64	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	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,792.00000	4,761,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,793.00000	3,762,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		36.00000	36,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,328.00000	1,297,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		161.00000	166,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		453.00000	427,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		748.00000	774,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		40.00000	35,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,712.00000	1,742,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		4.00000	3,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	10,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,302.00000	2,271,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,542.00000	6,511,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,542.00000	5,511,000	29.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,542.00000	4,511,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,543.00000	3,512,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	16,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,008.00000	1,977,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,292.00000	6,261,000	32.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,292.00000	5,261,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,293.00000	4,262,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,294.00000	3,263,000	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		20.00000	20,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,812.00000	1,781,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	31.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,092.00000	6,061,000	31.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		314.00000	329,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		206.00000	190,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,119.00000	1,149,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		11.00000	10,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,110.00000	2,140,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		2.00000	1,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,942.00000	5,911,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,942.00000	4,911,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		3.00000	3,000	23.46	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,945.00000	2,914,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		287.00000	301,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		229.00000	212,000	13.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,070.00000	1,100,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		12.00000	11,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,042.00000	5,011,000	28.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,043.00000	4,012,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	3,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,045.00000	3,014,000	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		15.00000	15,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,057.00000	2,026,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		51.00000	52,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,093.00000	1,063,000	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		241.00000	250,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		283.00000	261,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		974.00000	1,002,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		16.00000	13,000	13.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,961.00000	1,991,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		3.00000	2,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,442.00000	8,411,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,942.00000	6,911,000	34.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,442.00000	5,411,000	29.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,943.00000	3,912,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	8,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,450.00000	2,419,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		59.00000	60,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,001.00000	971,000	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		622.00000	646,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		64.00000	57,000	13.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,060.00000	2,090,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		2.00000	1,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,559.00000	3,589,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	6,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,548.00000	2,517,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,692.00000	8,661,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,192.00000	7,161,000	35.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,692.00000	5,661,000	30.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	1,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,193.00000	4,162,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	5,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,697.00000	2,666,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		42.00000	42,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,234.00000	1,203,000	18.56	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	11.15	Call		437.00000	456,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		129.00000	117,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,811.00000	1,841,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		3.00000	2,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,309.00000	3,339,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,142.00000	9,111,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,642.00000	7,611,000	36.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,142.00000	6,111,000	31.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,642.00000	4,611,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,144.00000	3,113,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		24.00000	23,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,666.00000	1,634,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		205.00000	212,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		347.00000	323,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,365.00000	1,395,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		7.00000	6,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,859.00000	2,889,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	34.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,842.00000	6,811,000	34.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,842.00000	5,811,000	30.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,842.00000	4,811,000	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,843.00000	3,812,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	4,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,846.00000	2,815,000	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	9,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,351.00000	2,320,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		19.00000	19,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,861.00000	1,830,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		34.00000	34,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,376.00000	1,345,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		68.00000	69,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		910.00000	880,000	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	5,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,647.00000	2,616,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,892.00000	6,861,000	34.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,892.00000	5,861,000	30.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,892.00000	4,861,000	27.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,893.00000	3,862,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	8,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,400.00000	2,369,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		18.00000	18,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,910.00000	1,879,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		32.00000	32,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,424.00000	1,393,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		64.00000	64,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		956.00000	925,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	7,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,499.00000	2,468,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.42	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,042.00000	6,011,000	31.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	17,000	21.63	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,959.00000	1,928,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	4,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,896.00000	2,865,000	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,342.00000	9,311,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,342.00000	7,311,000	35.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,342.00000	5,311,000	29.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,344.00000	3,313,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,659.00000	2,689,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,242.00000	9,211,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,242.00000	7,211,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,242.00000	5,211,000	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,244.00000	3,213,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,759.00000	2,789,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,292.00000	9,261,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,292.00000	7,261,000	35.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,709.00000	2,739,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,542.00000	9,511,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,542.00000	7,511,000	36.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,459.00000	2,489,000	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	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	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,642.00000	9,611,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,642.00000	5,611,000	30.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,643.00000	3,612,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,359.00000	2,390,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	1,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,592.00000	9,561,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,592.00000	7,561,000	36.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,409.00000	2,440,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	1,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,692.00000	9,661,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,692.00000	7,661,000	36.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,693.00000	3,662,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,309.00000	2,340,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	1,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,842.00000	9,811,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.25	0.00	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		7,842.00000	7,811,000	37.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,160.00000	2,190,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		2.00000	1,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,892.00000	9,861,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,892.00000	7,861,000	37.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,792.00000	9,761,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,792.00000	7,761,000	37.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,210.00000	2,240,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		2.00000	1,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,092.00000	9,061,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	3,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,095.00000	3,064,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,909.00000	2,939,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,260.00000	2,290,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	1,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,259.00000	3,289,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,409.00000	3,439,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,209.00000	3,239,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,392.00000	9,361,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,392.00000	7,361,000	35.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,392.00000	5,361,000	29.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		2.00000	2,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,394.00000	3,363,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,609.00000	2,639,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,192.00000	9,161,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,194.00000	3,163,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,809.00000	2,839,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,109.00000	3,139,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,942.00000	8,911,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,059.00000	3,089,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,442.00000	9,411,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,442.00000	7,411,000	35.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		2.00000	2,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,444.00000	3,413,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,559.00000	2,589,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,042.00000	10,011,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,042.00000	8,011,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,492.00000	9,461,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,492.00000	7,461,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,492.00000	5,461,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,493.00000	3,462,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,509.00000	2,539,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,742.00000	9,711,000	37.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,742.00000	7,711,000	36.93	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	13/09/2010			11.65920	11.62990		14.50	909,417.60	78	2,030.00
£ / R	On	13/09/2010	12.80	Call		161.00000	145,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,331.00000	1,286,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		158.00000	164,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,228.00000	1,205,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		149.00000	154,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,269.00000	1,245,000	17.00	0.00	0	0.00
£ / R	On	13/12/2010			11.83020	11.80260		15.15	0.00	0	88.00
¥ / R	On	14/06/2010			0.08090	0.07950		18.02	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		221.00000	280,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		271.00000	190,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		34.00000	49,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,084.00000	959,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		962.00000	1,096,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		12.00000	6,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08220	0.08080		23.89	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		364.00000	430,000	22.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		574.00000	500,000	22.00	0.00	0	0.00
€ / R	On	14/06/2010			10.08130	10.03830		12.36	342,764.20	34	27,533.00
€ / R	On	14/06/2010	12.10	Call		1.00000	2,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,063.00000	2,021,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	3,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,864.00000	1,822,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		2.00000	2,000	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		1,964.00000	1,921,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,262.00000	9,219,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,262.00000	7,219,000	32.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,262.00000	5,219,000	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,262.00000	3,219,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		8.00000	10,000	15.88	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,270.00000	1,229,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		104.00000	120,000	12.95	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		366.00000	339,000	12.95	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		755.00000	796,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	15,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,739.00000	1,782,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	1,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,738.00000	2,781,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,562.00000	9,519,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,562.00000	7,519,000	32.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	29.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,562.00000	5,519,000	29.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,562.00000	3,519,000	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		4.00000	5,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,566.00000	1,524,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		49.00000	57,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		611.00000	576,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		491.00000	529,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		53.00000	48,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,440.00000	1,483,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,438.00000	2,481,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,662.00000	9,619,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,662.00000	7,619,000	32.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,662.00000	5,619,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,662.00000	3,619,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		3.00000	4,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,665.00000	1,623,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		38.00000	45,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		700.00000	664,000	14.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		412.00000	448,000	12.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		74.00000	67,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,340.00000	1,383,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	15.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,338.00000	2,381,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,312.00000	9,269,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,312.00000	7,269,000	32.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,312.00000	5,269,000	28.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,312.00000	3,269,000	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	9,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,319.00000	1,278,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		92.00000	106,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		404.00000	375,000	13.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		709.00000	749,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	18,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,689.00000	1,732,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,688.00000	2,731,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,362.00000	9,319,000	33.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,362.00000	7,319,000	32.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,362.00000	5,319,000	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,362.00000	3,319,000	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		7.00000	8,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,369.00000	1,327,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		81.00000	94,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		443.00000	413,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		663.00000	703,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		25.00000	22,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,639.00000	1,682,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,638.00000	2,681,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,512.00000	9,469,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,512.00000	7,469,000	32.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,512.00000	5,469,000	29.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,512.00000	3,469,000	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	6,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,517.00000	1,475,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		56.00000	65,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		568.00000	534,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		532.00000	571,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		44.00000	40,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,490.00000	1,533,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,488.00000	2,531,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,412.00000	9,369,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,412.00000	7,369,000	32.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,412.00000	5,369,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,412.00000	3,369,000	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		6.00000	7,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,418.00000	1,376,000	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		72.00000	83,000	13.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		484.00000	452,000	13.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		619.00000	658,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	27,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,589.00000	1,632,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	16.98	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	7.45	Call		2,588.00000	2,631,000	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,462.00000	9,419,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,462.00000	7,419,000	32.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,462.00000	5,419,000	29.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,462.00000	3,419,000	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	6,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,467.00000	1,425,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		63.00000	74,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		525.00000	493,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		575.00000	614,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		37.00000	33,000	13.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,539.00000	1,582,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,538.00000	2,581,000	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,812.00000	9,769,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,812.00000	7,769,000	33.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.27	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,812.00000	5,769,000	30.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,812.00000	3,769,000	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	3,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,814.00000	1,772,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		26.00000	31,000	14.56	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		838.00000	800,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		306.00000	338,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		118.00000	107,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,191.00000	1,234,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,188.00000	2,231,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,762.00000	9,719,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,762.00000	7,719,000	32.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,762.00000	5,719,000	30.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,762.00000	3,719,000	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		3.00000	3,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,765.00000	1,722,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		29.00000	35,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		791.00000	754,000	14.41	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	9.80	Call		339.00000	373,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		101.00000	92,000	12.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,241.00000	1,284,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,238.00000	2,281,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,862.00000	9,819,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,862.00000	7,819,000	33.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,862.00000	5,819,000	30.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,862.00000	3,819,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		23.00000	27,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		885.00000	846,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		274.00000	305,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		136.00000	124,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,142.00000	1,185,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,138.00000	2,181,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,912.00000	9,869,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,912.00000	7,869,000	33.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,912.00000	5,869,000	30.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,912.00000	3,869,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	2,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,914.00000	1,871,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		20.00000	24,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		932.00000	893,000	14.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		244.00000	274,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		156.00000	143,000	12.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,092.00000	1,135,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,088.00000	2,131,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,712.00000	9,669,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,712.00000	7,669,000	32.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,712.00000	5,669,000	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,712.00000	3,669,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		3.00000	4,000	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,715.00000	1,673,000	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		33.00000	39,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		745.00000	708,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		375.00000	410,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		87.00000	79,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,290.00000	1,333,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,288.00000	2,331,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,962.00000	9,919,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,962.00000	7,919,000	33.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,962.00000	5,919,000	30.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,962.00000	3,919,000	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		18.00000	21,000	15.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		980.00000	940,000	15.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		215.00000	244,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		177.00000	163,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,043.00000	1,086,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	5,000	13.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,039.00000	2,082,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,112.00000	10,069,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,112.00000	8,069,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,112.00000	6,069,000	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	25.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,112.00000	4,069,000	25.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	2,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,113.00000	2,071,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		12.00000	14,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,124.00000	1,083,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		150.00000	170,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		262.00000	239,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		897.00000	939,000	13.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	8,000	13.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,889.00000	1,932,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	18.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.23430	10.19190		13.07	0.00	0	4,770.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		68.00000	71,000	17.30	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,541.00000	1,502,000	17.30	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		336.00000	357,000	13.00	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		344.00000	323,000	13.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.38640	10.34450		13.52	0.00	0	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,856.00000	9,814,000	23.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,857.00000	7,815,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	4,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,860.00000	5,818,000	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		32.00000	33,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,888.00000	3,847,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		113.00000	116,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,969.00000	1,930,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		224.00000	232,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,080.00000	1,046,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		518.00000	540,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		374.00000	354,000	13.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,202.00000	1,241,000	12.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	55,000	12.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,156.00000	2,197,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		12.00000	11,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		124.00000	127,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,830.00000	1,791,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,906.00000	9,864,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,907.00000	7,865,000	23.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	4,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,910.00000	5,868,000	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		31.00000	32,000	21.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,937.00000	3,896,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		110.00000	113,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,016.00000	1,977,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		215.00000	223,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,121.00000	1,087,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		494.00000	515,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		400.00000	379,000	13.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,157.00000	1,196,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		63.00000	60,000	12.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,107.00000	2,148,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		13.00000	12,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,606.00000	10,564,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,607.00000	8,565,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,608.00000	6,566,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		16.00000	17,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,622.00000	4,581,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		68.00000	70,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,674.00000	2,634,000	19.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		132.00000	136,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,738.00000	1,700,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		272.00000	283,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		878.00000	847,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		650.00000	675,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		256.00000	239,000	12.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,433.00000	1,472,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	36,000	12.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,506.00000	10,464,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,507.00000	8,465,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		2.00000	3,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,508.00000	6,467,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		18.00000	18,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,524.00000	4,482,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		73.00000	75,000	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,579.00000	2,539,000	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		141.00000	145,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,647.00000	1,609,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		295.00000	307,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		801.00000	771,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		709.00000	737,000	12.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		215.00000	201,000	12.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,527.00000	1,567,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	31,000	13.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,656.00000	9,614,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	23.47	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,657.00000	7,615,000	23.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,661.00000	5,619,000	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	36,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,691.00000	3,650,000	21.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		128.00000	132,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,784.00000	1,746,000	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		262.00000	271,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		918.00000	885,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		621.00000	646,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		277.00000	260,000	12.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,386.00000	1,426,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		42.00000	40,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,353.00000	2,395,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	15.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,756.00000	9,714,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,757.00000	7,715,000	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		4.00000	5,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,760.00000	5,719,000	21.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		34.00000	34,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,790.00000	3,748,000	21.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		120.00000	123,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,876.00000	1,837,000	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		242.00000	251,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		998.00000	965,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		568.00000	591,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		324.00000	305,000	13.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,293.00000	1,333,000	12.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		49.00000	47,000	12.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,255.00000	2,296,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		11.00000	10,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,056.00000	10,014,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,057.00000	8,015,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,059.00000	6,017,000	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		28.00000	29,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,084.00000	4,043,000	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		100.00000	103,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,156.00000	2,117,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		192.00000	199,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,248.00000	1,213,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		431.00000	448,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		487.00000	462,000	13.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,027.00000	1,062,000	11.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	76,000	11.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,959.00000	2,000,000	14.22	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	13/12/2010	Foreign Exchange Future	8.40	Put		15.00000	14,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,206.00000	10,164,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,207.00000	8,165,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,209.00000	6,167,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		24.00000	25,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,230.00000	4,189,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		89.00000	93,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,295.00000	2,257,000	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		173.00000	179,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,379.00000	1,343,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		379.00000	394,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		585.00000	558,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		913.00000	945,000	12.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		119.00000	109,000	12.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,814.00000	1,855,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	19,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,506.00000	9,464,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,508.00000	7,466,000	23.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	6,000	21.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,512.00000	5,470,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		39.00000	40,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,545.00000	3,504,000	21.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,502.00000	2,543,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	7,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,556.00000	9,514,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,558.00000	7,516,000	23.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	6,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,562.00000	5,520,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		38.00000	39,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,594.00000	3,553,000	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		136.00000	140,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,692.00000	1,654,000	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		284.00000	294,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		840.00000	808,000	14.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		679.00000	705,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		235.00000	219,000	12.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,480.00000	1,520,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	34,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,452.00000	2,494,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	8,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,606.00000	9,564,000	23.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		1.00000	2,000	23.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,607.00000	7,566,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		5.00000	6,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,611.00000	5,570,000	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		36.00000	38,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,642.00000	3,602,000	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,403.00000	2,444,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		9.00000	8,000	15.83	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			344.07000	341.64500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			316.54500	315.64600			66,474,450.00	21	1,047.00
ALBI	On	05/08/2010	Index Future			316.59700	315.70000			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.88030	6.86360		8.74	10,664,465.00	1,550	10,982.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,736.00000	7,720,000	40.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,736.00000	5,720,000	38.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	35.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,736.00000	3,720,000	35.47	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2.00000	2,000	22.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,738.00000	1,722,000	22.56	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		297.00000	309,000	11.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		33.00000	29,000	11.09	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,264.00000	1,280,000	17.19	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	17.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,264.00000	2,280,000	14.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,264.00000	3,280,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,264.00000	4,280,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,686.00000	7,670,000	40.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,686.00000	5,670,000	38.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	35.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,686.00000	3,670,000	35.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		2.00000	2,000	22.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,688.00000	1,672,000	22.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		341.00000	354,000	11.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		27.00000	24,000	11.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,314.00000	1,330,000	17.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	17.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,314.00000	2,330,000	13.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	13.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,314.00000	3,330,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,314.00000	4,330,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	39.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,636.00000	7,620,000	39.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	38.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,636.00000	5,620,000	38.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,636.00000	3,620,000	34.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		2.00000	2,000	21.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,638.00000	1,622,000	21.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		386.00000	399,000	12.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		22.00000	19,000	12.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,364.00000	1,380,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,364.00000	2,380,000	13.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	13.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,364.00000	3,380,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,364.00000	4,380,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		214.00000	223,000	10.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		50.00000	43,000	10.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,986.00000	7,970,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,986.00000	5,970,000	38.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,986.00000	3,970,000	37.03	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	8.85	Call		1.00000	1,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,987.00000	1,971,000	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		108.00000	112,000	8.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		94.00000	82,000	8.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,016.00000	1,032,000	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		2.00000	2,000	18.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,014.00000	2,030,000	14.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,014.00000	3,030,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,014.00000	4,030,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,886.00000	7,870,000	40.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,886.00000	5,870,000	38.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	36.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,886.00000	3,870,000	36.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,887.00000	1,871,000	23.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		176.00000	183,000	9.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		62.00000	53,000	9.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,114.00000	1,131,000	17.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	1,000	17.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,114.00000	2,130,000	14.22	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,114.00000	3,130,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,114.00000	4,130,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,036.00000	8,020,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,036.00000	6,020,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	37.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,036.00000	4,020,000	37.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	24.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,037.00000	2,021,000	24.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		88.00000	91,000	9.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		124.00000	111,000	9.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		966.00000	983,000	17.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		2.00000	3,000	17.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,964.00000	1,980,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,964.00000	2,980,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,964.00000	3,980,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,936.00000	7,920,000	40.30	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	12.80	Call		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,936.00000	5,920,000	38.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	36.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,936.00000	3,920,000	36.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	24.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,937.00000	1,921,000	24.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		140.00000	146,000	9.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		76.00000	66,000	9.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,065.00000	1,082,000	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	2,000	17.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,064.00000	2,080,000	14.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,064.00000	3,080,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,064.00000	4,080,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,786.00000	7,770,000	40.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,786.00000	5,770,000	38.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	35.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,786.00000	3,770,000	35.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		2.00000	2,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,788.00000	1,772,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		254.00000	265,000	10.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		40.00000	35,000	10.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,214.00000	1,231,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	1,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,214.00000	2,230,000	14.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,214.00000	3,230,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,214.00000	4,230,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,286.00000	8,270,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,286.00000	6,270,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	37.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,286.00000	4,270,000	37.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	1,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,287.00000	2,271,000	26.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		34.00000	34,000	11.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		320.00000	304,000	11.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		720.00000	736,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		6.00000	6,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,714.00000	1,730,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,714.00000	2,730,000	13.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.55	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	3.15	Call		3,714.00000	3,730,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,236.00000	8,220,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,236.00000	6,220,000	38.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,236.00000	4,220,000	37.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,237.00000	2,221,000	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		40.00000	41,000	10.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		276.00000	261,000	10.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		769.00000	785,000	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,764.00000	1,780,000	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,764.00000	2,780,000	13.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	13.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,764.00000	3,780,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,136.00000	8,120,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	38.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,136.00000	6,120,000	38.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,136.00000	4,120,000	37.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,137.00000	2,121,000	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		59.00000	61,000	9.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		195.00000	181,000	9.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		867.00000	884,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		3.00000	4,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,864.00000	1,880,000	14.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,864.00000	2,880,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,864.00000	3,880,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,086.00000	8,070,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,086.00000	6,070,000	38.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	37.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,086.00000	4,070,000	37.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	25.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,087.00000	2,071,000	25.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		72.00000	74,000	9.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		158.00000	144,000	9.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		917.00000	933,000	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		3.00000	3,000	17.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,914.00000	1,930,000	14.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,914.00000	2,930,000	13.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,914.00000	3,930,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,336.00000	8,320,000	40.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,336.00000	6,320,000	38.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	37.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,336.00000	4,320,000	37.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		1.00000	1,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,337.00000	2,321,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		28.00000	28,000	11.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		364.00000	348,000	11.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		671.00000	687,000	14.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		7.00000	7,000	14.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,664.00000	1,680,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,664.00000	2,680,000	13.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,664.00000	3,680,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.35	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	15.05	Put		8,186.00000	8,170,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,186.00000	6,170,000	38.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	37.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,186.00000	4,170,000	37.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	25.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,187.00000	2,171,000	25.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		49.00000	50,000	10.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		235.00000	220,000	10.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		818.00000	834,000	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	16.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,814.00000	1,830,000	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,814.00000	2,830,000	13.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	13.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,814.00000	3,830,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,386.00000	8,370,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,386.00000	6,370,000	38.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,386.00000	4,370,000	37.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,387.00000	2,371,000	27.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		24.00000	23,000	11.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		410.00000	393,000	11.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		622.00000	638,000	14.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		8.00000	8,000	14.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,614.00000	1,630,000	15.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,614.00000	2,630,000	13.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,614.00000	3,630,000	13.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.22	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.91080	6.89530		10.58	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.93750	6.92250		11.34	346,875.00	50	650.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.37790	7.40830		10.06	0.00	0	85.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		188.00000	164,000	10.32	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		80.00000	86,000	10.32	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		156.00000	133,000	10.06	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		98.00000	105,000	10.06	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		224.00000	198,000	10.59	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		66.00000	70,000	10.59	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.48460	7.51620		11.48	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.27900	137.94400			0.00	0	2.00
GOVI On	06/05/2010	GOVI			318.07900	317.14600		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		75,191.00000	83,807,000	6.80	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	06/05/2010	GOVI	309.80	Put	1,731.00000	1,017,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			323.58300	322.63600	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call	89,738.00000	96,646,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put	19,378.00000	16,816,000	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			362.29100	362.13200		0.00	0	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			6.60000	6.60000		0.00	0	500.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.56000	6.56000		0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.51000	6.51000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/07/2010	Jibar Tradeable Future			6.50000	6.50000			0.00	0	1,000.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.50000	6.50000			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.51000	6.51000			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.60000	6.60000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.84000	6.84000			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.48000	7.48000			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.79000	7.79000			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.91000	7.91000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			307.84800	307.11700			0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.85600	6.92100		1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		746.00000	831,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	1,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		810.00000	895,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		682.00000	766,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.79400	7.86500		3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,086.00000	3,437,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		835.00000	1,105,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		171.00000	89,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		513.00000	725,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		340.00000	201,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.85800	7.93500		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		3,869.00000	4,204,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		107.00000	79,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,867.00000	3,174,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		243.00000	187,000	3.87	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		4,929.00000	5,280,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		43.00000	31,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		495.00000	395,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,967.00000	2,230,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.86600	7.94800		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,001.00000	3,282,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		551.00000	463,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,166.00000	3,454,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		497.00000	416,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,840.00000	3,114,000	4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		609.00000	514,000	4.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.76400	8.78400		7.75	117,662,411.88	988	17,729.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,265.00000	2,412,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		218.00000	173,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.82400	8.84600		9.25	0.00	0	2,231.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,680.00000	4,828,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		954.00000	893,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,916.00000	2,000,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,829.00000	2,705,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,342.00000	8,529,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		251.00000	229,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,296.00000	10,493,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		119.00000	108,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.85600	8.87800		9.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Call		5,415.00000	5,545,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		2,017.00000	1,941,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,704.00000	5,838,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,860.00000	1,789,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,133.00000	5,259,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		2,183.00000	2,103,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			7.72500	7.80700		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,658.00000	2,978,000	3.37	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.37	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.79300	7.88000		3.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,081.00000	4,393,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		34.00000	24,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.79400	7.88800		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,594.00000	2,847,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		466.00000	388,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,723.00000	2,982,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		424.00000	351,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,467.00000	2,715,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		511.00000	428,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.35600	8.41700		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,071.00000	3,397,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		3.00000	1,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.42800	8.49300		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,057.00000	4,355,000	6.07	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	05/08/2010	Bond Future	9.25	Put		212.00000	171,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.46100	8.52800		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,086.00000	4,358,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		514.00000	446,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,278.00000	4,555,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		464.00000	401,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,898.00000	4,165,000	6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		568.00000	495,000	6.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.45600	8.51700		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,805.00000	3,160,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		9.00000	4,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		5,581.00000	5,942,000	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		578.00000	395,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		478.00000	655,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.52700	8.59100		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,006.00000	4,319,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		311.00000	255,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.55900	8.62500		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,196.00000	4,478,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		764.00000	674,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,396.00000	4,685,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		696.00000	613,000	7.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,999.00000	4,275,000	7.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		835.00000	740,000	7.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.70800	7.81100		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		2,885.00000	3,208,000	2.89	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	2.89	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.79100	7.90300		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,173.00000	3,493,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		21.00000	12,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.78900	7.91000		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,918.00000	2,179,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		313.00000	241,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,022.00000	2,288,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		282.00000	215,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,817.00000	2,072,000	3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		347.00000	268,000	3.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.58600	8.61700		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		3,761.00000	3,949,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2.00000	1,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.65700	8.68900		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,896.00000	5,064,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		218.00000	195,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.68800	8.72100		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,024.00000	4,160,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		991.00000	934,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,222.00000	4,362,000	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	9.30	Put		909.00000	856,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,829.00000	3,962,000	8.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		1,077.00000	1,017,000	8.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.62400	8.68500		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		3,483.00000	3,868,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		4.00000	2,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.68800	8.75100		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,764.00000	5,106,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		273.00000	223,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.72000	8.78500		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,724.00000	4,011,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		942.00000	831,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,931.00000	4,225,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		857.00000	752,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,523.00000	3,801,000	8.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		1,034.00000	914,000	8.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.73000	8.78100		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		86.00000	127,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,392.00000	2,023,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.77500	8.82700		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,672.00000	1,862,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,287.00000	2,062,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.79900	8.85200		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,473.00000	3,715,000	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	9.00	Put	2,321.00000	2,143,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call	3,685.00000	3,936,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put	2,150.00000	1,981,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call	3,266.00000	3,500,000	13.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put	2,500.00000	2,314,000	13.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			314.17600	313.26100		0.00	0	100.00
<b>Total for Derivatives :</b>									<b>343,947,762.78</b>	<b>21,982</b>	<b>766,451.00</b>

**i-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			6.83500	6.90000		0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.77500	7.85000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.74500	8.77500		0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.71000	7.79000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.34000	8.40000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.44000	8.50000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.68500	7.78500		0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.56500	8.60000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.61000	8.67000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.72000	8.77500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>343,947,762.78</b>	<b>21,982</b>	<b>766,451.00</b>