



Daily MTM Report

Daily summary for: 21/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/06/2010 Foreign Exchange Future			7.48620	7.48690		14.04	78,185,872.80	10,444	259,081.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		9.00000	10,000	17.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		922.00000	924,000	17.56	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,663.00000	8,664,000	40.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,663.00000	6,664,000	38.02	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,337.00000	3,336,000	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,713.00000	8,714,000	40.11	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	38.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,713.00000	6,714,000	38.10	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,287.00000	3,286,000	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,813.00000	8,814,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,113.00000	9,114,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,313.00000	9,314,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,313.00000	7,314,000	39.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,313.00000	3,314,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,263.00000	9,264,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,263.00000	7,264,000	38.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,263.00000	3,264,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,737.00000	1,736,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,737.00000	2,736,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,213.00000	9,214,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,213.00000	7,214,000	38.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		9,013.00000	9,014,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,063.00000	9,064,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,963.00000	8,964,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,963.00000	6,964,000	38.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		180.00000	181,000	14.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		143.00000	145,000	14.18	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,039.00000	1,038,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		2.00000	2,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,037.00000	2,036,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,037.00000	3,036,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,863.00000	8,864,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,863.00000	6,864,000	38.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,138.00000	1,137,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,137.00000	2,136,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,137.00000	3,136,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,763.00000	8,764,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		310.00000	311,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		73.00000	75,000	14.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,237.00000	1,237,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		0.00000	1,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,237.00000	3,236,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,813.00000	6,814,000	38.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,313.00000	5,314,000	35.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		13.00000	13,000	17.17	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		826.00000	827,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		274.00000	275,000	14.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		87.00000	89,000	14.60	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,188.00000	1,187,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	1,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,187.00000	2,186,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,187.00000	3,186,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		8.00000	8,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		971.00000	972,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	3,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,266.00000	1,267,000	18.93	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	14.60	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,113.00000	7,114,000	38.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,063.00000	7,064,000	38.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,063.00000	4,064,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		7,013.00000	7,014,000	38.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4.00000	4,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,217.00000	1,218,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		793.00000	793,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		6.00000	7,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,787.00000	1,786,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,787.00000	2,786,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		7.00000	7,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,020.00000	1,021,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		154.00000	155,000	14.04	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		167.00000	169,000	14.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		1,987.00000	1,986,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		2,987.00000	2,986,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,563.00000	5,564,000	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,563.00000	4,564,000	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,563.00000	3,564,000	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		6.00000	6,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,069.00000	1,070,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		134.00000	134,000	14.24	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		197.00000	198,000	14.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		940.00000	939,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		3.00000	3,000	16.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,937.00000	1,936,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,937.00000	2,936,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,613.00000	5,614,000	35.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,613.00000	4,614,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,613.00000	3,614,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		5.00000	5,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,118.00000	1,119,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		891.00000	890,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		4.00000	4,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,887.00000	1,886,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,887.00000	2,886,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,663.00000	5,664,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,663.00000	3,664,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4.00000	5,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,167.00000	1,169,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		842.00000	841,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		5.00000	5,000	16.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,837.00000	1,836,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,837.00000	2,836,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,813.00000	5,814,000	36.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,813.00000	4,814,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,813.00000	3,814,000	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	3,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,316.00000	1,317,000	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		63.00000	64,000	15.22	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		376.00000	378,000	15.22	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		697.00000	697,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		10.00000	11,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,687.00000	1,686,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,687.00000	2,686,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		54.00000	55,000	15.41	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		417.00000	419,000	15.41	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		650.00000	650,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		13.00000	14,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,637.00000	1,636,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,637.00000	2,636,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,913.00000	5,914,000	36.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,913.00000	3,914,000	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,415.00000	1,416,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		46.00000	47,000	15.61	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		459.00000	461,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		604.00000	604,000	15.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		17.00000	18,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,587.00000	1,586,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,587.00000	2,586,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		6,013.00000	6,014,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		4,013.00000	4,014,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,213.00000	6,214,000	37.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,213.00000	5,214,000	34.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,213.00000	4,214,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,213.00000	3,214,000	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,163.00000	6,164,000	37.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,163.00000	5,164,000	34.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,163.00000	4,164,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		387.00000	387,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		50.00000	51,000	15.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,337.00000	1,337,000	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	18.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,337.00000	2,336,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,113.00000	6,114,000	37.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,113.00000	4,114,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,113.00000	3,114,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,614.00000	1,615,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		24.00000	25,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		637.00000	639,000	16.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		428.00000	428,000	15.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		41.00000	42,000	15.17	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,387.00000	1,387,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,387.00000	2,386,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,963.00000	5,964,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,963.00000	3,964,000	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		39.00000	40,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		502.00000	504,000	15.80	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	6.95	Call		558.00000	559,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		21.00000	23,000	15.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,537.00000	1,536,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,537.00000	2,536,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,863.00000	5,864,000	36.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,863.00000	4,864,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,863.00000	3,864,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,465.00000	1,466,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	3,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,365.00000	1,367,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,513.00000	5,514,000	35.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,513.00000	4,514,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,515.00000	1,516,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		513.00000	514,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		26.00000	28,000	15.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,487.00000	1,486,000	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,713.00000	5,714,000	36.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,713.00000	3,714,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.70	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,714.00000	1,715,000	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		347.00000	348,000	14.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		60.00000	62,000	14.88	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,287.00000	1,287,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,287.00000	2,286,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,363.00000	4,364,000	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,764.00000	1,765,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,564.00000	1,565,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		241.00000	242,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		104.00000	106,000	14.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		8,013.00000	8,014,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,513.00000	6,514,000	37.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		5,013.00000	5,014,000	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,513.00000	3,514,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		989.00000	989,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	3,000	16.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,487.00000	2,486,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		3,987.00000	3,986,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,263.00000	8,264,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,763.00000	6,764,000	38.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,763.00000	3,764,000	30.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		15.00000	15,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		778.00000	779,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		745.00000	745,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		8.00000	9,000	16.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,237.00000	2,236,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,737.00000	3,736,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	21.09	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	9.30	Put		1,814.00000	1,815,000	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		115.00000	116,000	14.43	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		228.00000	230,000	14.43	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,763.00000	4,764,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	32.77	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,413.00000	4,414,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.50	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,664.00000	1,665,000	20.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,864.00000	1,865,000	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		100.00000	100,000	14.63	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		263.00000	264,000	14.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,713.00000	4,714,000	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,113.00000	2,114,000	22.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,013.00000	2,014,000	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		86.00000	86,000	14.82	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		299.00000	300,000	14.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,163.00000	2,164,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,063.00000	2,064,000	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,964.00000	1,965,000	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		74.00000	74,000	15.02	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		337.00000	338,000	15.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,063.00000	5,064,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		21.00000	21,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		684.00000	685,000	16.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,263.00000	5,264,000	35.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,163.00000	3,164,000	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,063.00000	3,064,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,963.00000	2,964,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		11.00000	11,000	17.37	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		874.00000	875,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,113.00000	5,114,000	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		3,013.00000	3,014,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,913.00000	2,914,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		18.00000	18,000	16.78	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		731.00000	732,000	16.78	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,963.00000	4,964,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,863.00000	2,864,000	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,763.00000	2,764,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,663.00000	2,664,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,563.00000	2,564,000	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,463.00000	2,464,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,363.00000	2,364,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,263.00000	2,264,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		29.00000	29,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		592.00000	593,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.43	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,663.00000	4,664,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	21.48	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,914.00000	1,915,000	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,913.00000	4,914,000	34.10	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	10.30	Call		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,813.00000	2,814,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,713.00000	2,714,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,613.00000	2,614,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,413.00000	2,414,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,313.00000	2,314,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,213.00000	2,214,000	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		34.00000	34,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		547.00000	548,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,513.00000	2,514,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,213.00000	8,214,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,787.00000	3,786,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,263.00000	6,264,000	37.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,263.00000	4,264,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,313.00000	8,314,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,313.00000	6,314,000	37.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,313.00000	4,314,000	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,687.00000	3,686,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,463.00000	8,464,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,463.00000	6,464,000	37.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,463.00000	4,464,000	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,537.00000	3,536,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,363.00000	8,364,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,363.00000	6,364,000	37.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,637.00000	3,636,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		10,013.00000	10,014,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,413.00000	8,414,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,413.00000	6,414,000	37.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,587.00000	3,586,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,513.00000	8,514,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,487.00000	3,486,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,563.00000	8,564,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,563.00000	6,564,000	37.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		470.00000	471,000	15.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		33.00000	35,000	15.31	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,437.00000	1,437,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,437.00000	2,436,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,437.00000	3,436,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,113.00000	8,114,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,887.00000	3,886,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,163.00000	8,164,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,837.00000	3,836,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,613.00000	8,614,000	40.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,613.00000	6,614,000	37.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,387.00000	3,386,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		209.00000	210,000	14.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		122.00000	124,000	14.32	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.59990	7.60110		14.99	7,599,900.00	1,000	14,243.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,249.00000	8,250,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,249.00000	6,250,000	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,250.00000	4,251,000	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		19.00000	20,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,268.00000	2,270,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		792.00000	792,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		41.00000	42,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,754.00000	1,753,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,751.00000	2,750,000	24.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,751.00000	3,750,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,199.00000	8,200,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,199.00000	6,200,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,200.00000	4,201,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		20.00000	22,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,219.00000	2,222,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		217.00000	216,000	15.82	432,000.00	2,000	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		416.00000	416,000	15.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		835.00000	835,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		34.00000	35,000	14.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,804.00000	1,803,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,801.00000	2,800,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,801.00000	3,800,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		203.00000	202,000	16.03	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		452.00000	452,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,299.00000	8,300,000	32.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,299.00000	6,300,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,300.00000	4,301,000	24.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		17.00000	19,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,316.00000	2,319,000	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		189.00000	189,000	16.24	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		488.00000	489,000	16.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		749.00000	750,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		48.00000	50,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,704.00000	1,704,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,701.00000	2,700,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,701.00000	3,700,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,349.00000	8,350,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,349.00000	6,350,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,350.00000	4,351,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		16.00000	17,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,365.00000	2,367,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		176.00000	176,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		525.00000	526,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		708.00000	708,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		57.00000	58,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,655.00000	1,654,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,652.00000	2,650,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,651.00000	3,650,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,449.00000	8,450,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,449.00000	6,450,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,450.00000	4,451,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		14.00000	15,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,463.00000	2,465,000	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		154.00000	154,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		603.00000	604,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		629.00000	629,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		78.00000	79,000	14.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,556.00000	1,555,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,552.00000	2,551,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,551.00000	3,550,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,499.00000	8,500,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,499.00000	6,500,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,500.00000	4,501,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		13.00000	14,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,512.00000	2,514,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		144.00000	144,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		643.00000	644,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		591.00000	591,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		90.00000	91,000	14.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,506.00000	1,505,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,502.00000	2,501,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,501.00000	3,500,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,549.00000	8,550,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,549.00000	6,550,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,550.00000	4,551,000	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		12.00000	13,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,561.00000	2,563,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		134.00000	135,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		683.00000	685,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		554.00000	555,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		103.00000	105,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,457.00000	1,456,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,452.00000	2,451,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,451.00000	3,450,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,699.00000	8,700,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,699.00000	6,700,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,700.00000	4,701,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		9.00000	10,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,708.00000	2,710,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		453.00000	452,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		152.00000	152,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,309.00000	1,308,000	15.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		8.00000	8,000	15.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,302.00000	2,301,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,301.00000	3,300,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,649.00000	8,650,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,649.00000	6,650,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,650.00000	4,651,000	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		10.00000	11,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,659.00000	2,661,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		118.00000	119,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		767.00000	769,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		485.00000	485,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		134.00000	135,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,358.00000	1,358,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,352.00000	2,351,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,351.00000	3,350,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,799.00000	8,800,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,799.00000	6,800,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,800.00000	4,801,000	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		8.00000	8,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,807.00000	2,808,000	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		97.00000	98,000	18.32	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		896.00000	898,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		392.00000	391,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		191.00000	191,000	14.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,211.00000	1,210,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		10.00000	10,000	15.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,202.00000	2,201,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,201.00000	3,200,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		110.00000	111,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		809.00000	811,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,099.00000	8,100,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,099.00000	6,100,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,100.00000	4,101,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		24.00000	26,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,123.00000	2,126,000	23.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		250.00000	249,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		349.00000	349,000	15.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		924.00000	924,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		23.00000	24,000	14.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,903.00000	1,902,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,901.00000	2,900,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,901.00000	3,900,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,149.00000	8,150,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,149.00000	6,150,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,150.00000	4,151,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		22.00000	24,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,171.00000	2,174,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		233.00000	232,000	15.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		382.00000	382,000	15.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		879.00000	880,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		28.00000	30,000	14.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,854.00000	1,853,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,851.00000	2,850,000	24.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,851.00000	3,850,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,399.00000	8,400,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,399.00000	6,400,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,400.00000	4,401,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		15.00000	16,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,414.00000	2,416,000	23.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		165.00000	165,000	16.65	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		564.00000	565,000	16.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		668.00000	668,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		67.00000	68,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,605.00000	1,604,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,602.00000	2,600,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,601.00000	3,600,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,599.00000	8,600,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,599.00000	6,600,000	29.34	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	12.20	Call		1.00000	1,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,600.00000	4,601,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		11.00000	12,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,610.00000	2,612,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		126.00000	126,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		725.00000	726,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		519.00000	519,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		118.00000	119,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,407.00000	1,407,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	16.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,402.00000	2,401,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,401.00000	3,400,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,749.00000	8,750,000	32.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,749.00000	6,750,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,750.00000	4,751,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		8.00000	9,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,757.00000	2,759,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		104.00000	105,000	18.11	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		853.00000	855,000	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		422.00000	421,000	14.83	0.00	0	4,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		171.00000	171,000	14.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,260.00000	1,259,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	15.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,252.00000	2,251,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,251.00000	3,250,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		36.00000	38,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,735.00000	1,738,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		42.00000	44,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,591.00000	1,594,000	21.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,030.00000	1,032,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		81.00000	82,000	18.94	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,167.00000	1,169,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		68.00000	69,000	19.57	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		44.00000	46,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,543.00000	1,546,000	21.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		49.00000	51,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,448.00000	1,451,000	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		76.00000	78,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,075.00000	1,078,000	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		287.00000	286,000	14.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		288.00000	286,000	14.99	0.00	0	100.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.71370	7.71490		15.59	77,137.00	10	6,759.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,235.00000	8,236,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,236.00000	6,237,000	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		15.00000	17,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,250.00000	4,253,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		60.00000	64,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,295.00000	2,300,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		304.00000	306,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		539.00000	542,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		852.00000	854,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		87.00000	90,000	14.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,775.00000	1,775,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	11,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,767.00000	2,766,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,765.00000	3,764,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		172.00000	176,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,007.00000	1,012,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,285.00000	8,286,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,286.00000	6,287,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		14.00000	16,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,299.00000	4,302,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		58.00000	61,000	23.23	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,343.00000	2,347,000	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		814.00000	816,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		99.00000	102,000	14.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,726.00000	1,726,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	12,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,717.00000	2,716,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,715.00000	3,714,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,335.00000	8,336,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,336.00000	6,337,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		13.00000	15,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,348.00000	4,351,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		55.00000	59,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,390.00000	2,395,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		275.00000	277,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		610.00000	613,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		776.00000	779,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		111.00000	115,000	14.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,677.00000	1,677,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		12.00000	13,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,667.00000	2,666,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,665.00000	3,664,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,385.00000	8,386,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,386.00000	6,387,000	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		12.00000	14,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,397.00000	4,400,000	26.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		53.00000	57,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,438.00000	2,443,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		262.00000	264,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		647.00000	650,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		740.00000	742,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		125.00000	128,000	14.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,629.00000	1,628,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		14.00000	14,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,617.00000	2,616,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,615.00000	3,614,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		289.00000	291,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		574.00000	577,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,435.00000	8,436,000	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,436.00000	6,437,000	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		11.00000	13,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,446.00000	4,449,000	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		51.00000	55,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,486.00000	2,491,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		249.00000	252,000	17.15	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		684.00000	688,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		705.00000	707,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		140.00000	143,000	14.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,580.00000	1,580,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		15.00000	16,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,567.00000	2,566,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,565.00000	3,564,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,485.00000	8,486,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,486.00000	6,487,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		11.00000	12,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,496.00000	4,498,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		50.00000	53,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,535.00000	2,539,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		238.00000	241,000	17.33	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	13/12/2010	Foreign Exchange Future	8.20	Put		723.00000	727,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		671.00000	673,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		156.00000	159,000	15.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,532.00000	1,532,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		17.00000	18,000	16.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,518.00000	2,517,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,515.00000	3,514,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,535.00000	8,536,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,536.00000	6,537,000	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		10.00000	11,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,545.00000	4,547,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		48.00000	52,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,583.00000	2,588,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		227.00000	230,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		762.00000	766,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		638.00000	640,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		173.00000	176,000	15.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,483.00000	1,483,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		18.00000	19,000	16.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,468.00000	2,467,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,465.00000	3,464,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,735.00000	8,736,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,736.00000	6,737,000	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		8.00000	9,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,743.00000	4,745,000	26.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		41.00000	45,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,776.00000	2,781,000	24.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		188.00000	192,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		923.00000	928,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		517.00000	519,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		252.00000	255,000	15.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,292.00000	1,292,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		27.00000	28,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,269.00000	2,268,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	4,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,266.00000	3,264,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,685.00000	8,686,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,686.00000	6,687,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		8.00000	9,000	26.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,693.00000	4,695,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		43.00000	47,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,728.00000	2,733,000	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		197.00000	200,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		882.00000	886,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		545.00000	547,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		230.00000	233,000	15.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,339.00000	1,340,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		24.00000	26,000	15.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,319.00000	2,318,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,315.00000	3,314,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		165.00000	168,000	18.72	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,050.00000	1,054,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,785.00000	8,786,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,786.00000	6,787,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		7.00000	8,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,792.00000	4,794,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		40.00000	44,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,825.00000	2,830,000	24.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		180.00000	183,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		965.00000	969,000	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		489.00000	491,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		274.00000	277,000	15.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,244.00000	1,245,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		29.00000	31,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,219.00000	2,218,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		4.00000	4,000	19.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,216.00000	3,215,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		216.00000	219,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		801.00000	805,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,135.00000	8,136,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,136.00000	6,137,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		16.00000	19,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,151.00000	4,155,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		65.00000	68,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,200.00000	2,204,000	22.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		336.00000	337,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		471.00000	473,000	16.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		932.00000	934,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		67.00000	70,000	14.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,873.00000	1,873,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	9,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,866.00000	2,865,000	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,865.00000	3,864,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,185.00000	8,186,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,186.00000	6,187,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		15.00000	18,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,200.00000	4,204,000	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		62.00000	66,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,247.00000	2,252,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		319.00000	321,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		504.00000	507,000	16.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		891.00000	893,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		76.00000	79,000	14.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,824.00000	1,824,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	10,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,816.00000	2,815,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,815.00000	3,814,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,585.00000	8,586,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,586.00000	6,587,000	26.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		9.00000	11,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,594.00000	4,597,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		46.00000	50,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,631.00000	2,636,000	23.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		606.00000	608,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		191.00000	194,000	15.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,435.00000	1,435,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		20.00000	21,000	15.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,418.00000	2,417,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,415.00000	3,414,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,635.00000	8,636,000	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,636.00000	6,637,000	26.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		9.00000	10,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,644.00000	4,646,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		44.00000	48,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,679.00000	2,684,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		206.00000	210,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		841.00000	846,000	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		575.00000	577,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		210.00000	213,000	15.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,387.00000	1,387,000	15.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		22.00000	23,000	15.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,368.00000	2,367,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,365.00000	3,364,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,336.00000	7,337,000	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		4.00000	4,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,339.00000	5,340,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		28.00000	31,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,363.00000	3,367,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		114.00000	118,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,449.00000	1,454,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,665.00000	4,664,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,495.00000	1,499,000	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		110.00000	113,000	20.45	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		83.00000	87,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,868.00000	1,873,000	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		102.00000	106,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,587.00000	1,592,000	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		80.00000	84,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,915.00000	1,920,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		353.00000	355,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		438.00000	441,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future			7.82830	7.83320		16.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		400.00000	426,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		567.00000	598,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		409.00000	406,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		626.00000	628,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		421.00000	418,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		538.00000	540,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		951.00000	954,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		284.00000	282,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,749.00000	2,767,000	24.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		82.00000	95,000	24.00	0.00	0	30,000.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.52590	11.49040		11.80	3,411,666.40	296	31,823.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,560.00000	10,524,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,560.00000	8,524,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,860.00000	10,824,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,860.00000	8,824,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,360.00000	10,324,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,360.00000	8,324,000	37.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	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		6,360.00000	6,324,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,360.00000	4,324,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,210.00000	10,174,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,210.00000	8,174,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,210.00000	6,174,000	32.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,210.00000	4,174,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,110.00000	10,074,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,110.00000	8,074,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		5.00000	6,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,115.00000	2,080,000	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		24.00000	26,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,134.00000	1,100,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		903.00000	938,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		13.00000	12,000	13.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,892.00000	1,927,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	37.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,910.00000	9,874,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,910.00000	7,874,000	37.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,960.00000	9,924,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,960.00000	7,924,000	37.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		31.00000	34,000	15.65	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		991.00000	958,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		235.00000	250,000	11.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		195.00000	174,000	11.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,048.00000	1,083,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		8.00000	7,000	13.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,041.00000	2,077,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,410.00000	10,374,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,410.00000	6,374,000	33.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,410.00000	4,374,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,610.00000	10,574,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,610.00000	8,574,000	37.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,610.00000	6,574,000	33.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,760.00000	10,724,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,760.00000	8,724,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		46.00000	50,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		806.00000	774,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		357.00000	379,000	12.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		117.00000	103,000	12.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,245.00000	1,280,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		5.00000	4,000	14.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,810.00000	10,774,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,810.00000	8,774,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		324.00000	344,000	12.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		134.00000	118,000	12.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,196.00000	1,231,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		6.00000	5,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,710.00000	10,674,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,710.00000	8,674,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	21.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,712.00000	2,676,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		9.00000	10,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,719.00000	1,684,000	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		51.00000	55,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		761.00000	729,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		392.00000	416,000	12.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		102.00000	90,000	12.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,295.00000	1,330,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		5.00000	4,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,660.00000	10,624,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,660.00000	6,624,000	33.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,660.00000	4,624,000	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,510.00000	10,474,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,510.00000	8,474,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,460.00000	10,424,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,460.00000	8,424,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,460.00000	6,424,000	33.31	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	15.95	Call		0.00000	0,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,460.00000	4,424,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,310.00000	10,274,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,310.00000	8,274,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	32.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,310.00000	6,274,000	32.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,310.00000	4,274,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		114.00000	121,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		424.00000	395,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		718.00000	751,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		28.00000	25,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,692.00000	1,728,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2.00000	2,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,260.00000	10,224,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,260.00000	8,224,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,160.00000	10,124,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,160.00000	8,124,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		4.00000	5,000	20.25	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	13.65	Put		2,164.00000	2,129,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		154.00000	164,000	12.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		314.00000	288,000	12.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		856.00000	890,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		16.00000	14,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,060.00000	10,024,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,060.00000	8,024,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,560.00000	6,524,000	33.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,560.00000	5,524,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,560.00000	4,524,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,561.00000	3,525,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		5.00000	6,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,065.00000	2,030,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		26.00000	29,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,086.00000	1,053,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		189.00000	201,000	12.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		249.00000	225,000	12.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		951.00000	986,000	13.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		11.00000	10,000	13.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,941.00000	1,977,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	2,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,762.00000	2,726,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	35.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,110.00000	7,074,000	35.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,110.00000	5,074,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,110.00000	4,074,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		62.00000	66,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		672.00000	640,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		466.00000	493,000	12.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		76.00000	67,000	12.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,010.00000	6,974,000	34.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		12.00000	14,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,522.00000	1,488,000	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		76.00000	81,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		586.00000	555,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		546.00000	575,000	12.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		56.00000	49,000	12.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,493.00000	1,528,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		3.00000	2,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,710.00000	6,674,000	33.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,710.00000	5,674,000	30.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,710.00000	4,674,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,710.00000	3,674,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		4.00000	5,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,214.00000	2,179,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		20.00000	22,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,230.00000	1,196,000	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		139.00000	148,000	12.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		349.00000	322,000	12.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		810.00000	843,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		20.00000	17,000	13.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,792.00000	1,827,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2.00000	1,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		103.00000	109,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		463.00000	433,000	13.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		674.00000	706,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		34.00000	30,000	12.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,642.00000	1,678,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2.00000	2,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	32.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,160.00000	6,124,000	32.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,160.00000	5,124,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		10.00000	11,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,670.00000	1,635,000	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		56.00000	60,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		716.00000	684,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,344.00000	1,379,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		4.00000	3,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,060.00000	7,024,000	34.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,060.00000	5,024,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,060.00000	4,024,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		2.00000	3,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,562.00000	2,527,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		11.00000	13,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,571.00000	1,537,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		68.00000	73,000	14.03	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		628.00000	597,000	14.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		505.00000	533,000	12.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		65.00000	57,000	12.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,443.00000	1,479,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		3.00000	3,000	15.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	34.64	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	18.45	Put		6,960.00000	6,924,000	34.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	31.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,960.00000	5,924,000	31.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,960.00000	4,924,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,960.00000	3,924,000	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		13.00000	15,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,473.00000	1,439,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		84.00000	89,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		544.00000	513,000	13.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		588.00000	618,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		48.00000	42,000	12.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,543.00000	1,578,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		3.00000	2,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		14.00000	16,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,424.00000	1,390,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		93.00000	99,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		503.00000	473,000	13.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,593.00000	1,628,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		3.00000	2,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,760.00000	6,724,000	34.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,760.00000	5,724,000	31.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,760.00000	4,724,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,760.00000	3,724,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		18.00000	20,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,278.00000	1,244,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		126.00000	134,000	12.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		386.00000	358,000	12.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		764.00000	797,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		24.00000	21,000	13.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,742.00000	1,777,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2.00000	1,000	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		4.00000	4,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,264.00000	2,228,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,510.00000	6,474,000	33.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,510.00000	5,474,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,510.00000	4,474,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,511.00000	3,475,000	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		6.00000	7,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,966.00000	1,931,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	32.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,260.00000	6,224,000	32.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,260.00000	5,224,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,260.00000	4,224,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,261.00000	3,225,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		8.00000	9,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,768.00000	1,733,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,060.00000	6,024,000	32.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		293.00000	311,000	12.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		153.00000	135,000	12.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,146.00000	1,182,000	14.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		6.00000	6,000	14.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,141.00000	2,176,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,910.00000	5,874,000	31.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,910.00000	4,874,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.01	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,911.00000	2,875,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		263.00000	279,000	11.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		173.00000	153,000	11.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,097.00000	1,132,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		7.00000	6,000	13.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,010.00000	4,974,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,010.00000	3,974,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,011.00000	2,975,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		6.00000	7,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,016.00000	1,981,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		29.00000	31,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,039.00000	1,005,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		209.00000	222,000	11.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		219.00000	196,000	11.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		999.00000	1,034,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		9.00000	8,000	13.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,991.00000	2,027,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,410.00000	8,374,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	34.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,910.00000	6,874,000	34.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,410.00000	5,374,000	29.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.34	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	14/06/2010	Foreign Exchange Future	15.40	Put		3,910.00000	3,874,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	3,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,413.00000	2,377,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		34.00000	37,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		944.00000	911,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		630.00000	661,000	12.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		40.00000	35,000	12.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,091.00000	2,127,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,590.00000	3,626,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		2.00000	3,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,512.00000	2,477,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,660.00000	8,624,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,160.00000	7,124,000	35.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,660.00000	5,624,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,160.00000	4,124,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,662.00000	2,626,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		22.00000	24,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,182.00000	1,148,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		428.00000	453,000	12.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		88.00000	77,000	12.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,842.00000	1,877,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2.00000	1,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,340.00000	3,376,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,110.00000	9,074,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	36.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,610.00000	7,574,000	36.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	32.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,110.00000	6,074,000	32.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,610.00000	4,574,000	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,111.00000	3,075,000	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		10.00000	12,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,620.00000	1,586,000	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		171.00000	181,000	12.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		281.00000	255,000	12.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,394.00000	1,429,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		4.00000	3,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,890.00000	2,926,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	34.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,810.00000	6,774,000	34.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	31.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,810.00000	5,774,000	31.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,810.00000	4,774,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,810.00000	3,774,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	2,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,812.00000	2,776,000	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		3.00000	4,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,313.00000	2,278,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		8.00000	9,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,818.00000	1,783,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		17.00000	19,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,327.00000	1,293,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		42.00000	45,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		852.00000	819,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,612.00000	2,576,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,860.00000	6,824,000	34.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	31.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,860.00000	5,824,000	31.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,860.00000	4,824,000	27.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,860.00000	3,824,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		3.00000	4,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,363.00000	2,328,000	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		7.00000	8,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,867.00000	1,832,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		15.00000	17,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,375.00000	1,341,000	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		38.00000	41,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		898.00000	865,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	3,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,463.00000	2,427,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.10	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,010.00000	5,974,000	32.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		7.00000	8,000	19.50	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,917.00000	1,882,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		1.00000	2,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,861.00000	2,826,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,310.00000	9,274,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	35.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,310.00000	7,274,000	35.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,310.00000	5,274,000	29.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	22.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,311.00000	3,275,000	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,690.00000	2,726,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,210.00000	9,174,000	37.45	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		7,210.00000	7,174,000	35.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,210.00000	5,174,000	29.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,211.00000	3,175,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,790.00000	2,826,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,260.00000	9,224,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,260.00000	7,224,000	35.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,740.00000	2,776,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,510.00000	9,474,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,510.00000	7,474,000	36.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,491.00000	2,526,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	20.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,610.00000	9,574,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,610.00000	5,574,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	1,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,610.00000	3,575,000	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,391.00000	2,426,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,560.00000	9,524,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	36.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,560.00000	7,524,000	36.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,441.00000	2,476,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,660.00000	9,624,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,660.00000	7,624,000	36.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,660.00000	3,624,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,341.00000	2,376,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,810.00000	9,774,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	36.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,810.00000	7,774,000	36.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,191.00000	2,226,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,860.00000	9,824,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,860.00000	7,824,000	37.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,760.00000	9,724,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,760.00000	7,724,000	36.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,241.00000	2,276,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,060.00000	9,024,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,061.00000	3,025,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,940.00000	2,976,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,291.00000	2,326,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,290.00000	3,326,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,440.00000	3,476,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	19.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,240.00000	3,276,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,360.00000	9,324,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	35.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,360.00000	7,324,000	35.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	29.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,360.00000	5,324,000	29.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,361.00000	3,325,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,640.00000	2,676,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,160.00000	9,124,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,161.00000	3,125,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,840.00000	2,876,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,140.00000	3,176,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,910.00000	8,874,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,090.00000	3,126,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	37.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,410.00000	9,374,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	35.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,410.00000	7,374,000	35.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,411.00000	3,375,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,591.00000	2,626,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,010.00000	9,974,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,010.00000	7,974,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,460.00000	9,424,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,460.00000	7,424,000	35.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,460.00000	5,424,000	30.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,461.00000	3,425,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,541.00000	2,576,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,710.00000	9,674,000	37.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	36.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,710.00000	7,674,000	36.65	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	13/09/2010			11.69600	11.66060		14.53	292,400.00	25	2,240.00
£ / R	On	13/09/2010	12.80	Call		162.00000	168,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.80	Put		1,301.00000	1,272,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Call		159.00000	189,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.70	Put		1,198.00000	1,193,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Call		149.00000	178,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	12.75	Put		1,238.00000	1,232,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010			11.86690	11.83140		15.04	0.00	0	98.00
¥ / R	On	14/06/2010			0.08040	0.08030		18.06	0.00	0	1,364.00
¥ / R	On	14/06/2010	0.08	Call		239.00000	242,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		209.00000	202,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		36.00000	36,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		1,006.00000	996,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,037.00000	1,046,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		7.00000	6,000	19.00	0.00	0	0.00
¥ / R	On	13/09/2010			0.08170	0.08160		23.69	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		394.00000	377,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		524.00000	497,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010			10.02780	10.08150		12.37	501,390.00	50	27,444.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,020.00000	2,073,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	2,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,821.00000	1,874,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,920.00000	1,973,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,219.00000	9,272,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,219.00000	7,272,000	33.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,219.00000	5,272,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,219.00000	3,272,000	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		7.00000	7,000	16.36	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,226.00000	1,279,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		100.00000	99,000	13.29	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		319.00000	371,000	13.29	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		792.00000	745,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	17,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,782.00000	1,728,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,782.00000	2,728,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,519.00000	9,572,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,519.00000	7,572,000	33.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	30.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,519.00000	5,572,000	30.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,519.00000	3,572,000	24.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	4,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,522.00000	1,576,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		44.00000	46,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		563.00000	618,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		519.00000	481,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		38.00000	53,000	13.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,482.00000	1,429,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,482.00000	2,428,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	19.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,619.00000	9,672,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,619.00000	7,672,000	33.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,619.00000	5,672,000	30.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,619.00000	3,672,000	24.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	3,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,621.00000	1,675,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		33.00000	35,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		652.00000	707,000	14.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		436.00000	402,000	12.93	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	9.70	Put		55.00000	74,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,382.00000	1,330,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	2,000	15.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,382.00000	2,328,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,269.00000	9,322,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	33.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,269.00000	7,322,000	33.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,269.00000	5,322,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,269.00000	3,322,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	7,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,275.00000	1,329,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		88.00000	87,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		357.00000	409,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		745.00000	699,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	21,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,732.00000	1,678,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,732.00000	2,678,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,319.00000	9,372,000	33.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,319.00000	7,372,000	33.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,319.00000	5,372,000	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,319.00000	3,372,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		5.00000	6,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,324.00000	1,378,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		77.00000	77,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		396.00000	449,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		698.00000	654,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		17.00000	26,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,682.00000	1,628,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,682.00000	2,628,000	19.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	19.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,469.00000	9,522,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,469.00000	7,522,000	33.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	30.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,469.00000	5,522,000	30.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,469.00000	3,522,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	4,000	17.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,472.00000	1,526,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		51.00000	52,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		520.00000	574,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		562.00000	522,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		31.00000	44,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,532.00000	1,479,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,532.00000	2,478,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,369.00000	9,422,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,369.00000	7,422,000	33.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,369.00000	5,422,000	30.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,369.00000	3,422,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		4.00000	5,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,373.00000	1,427,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		67.00000	67,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		436.00000	489,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		652.00000	609,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		21.00000	31,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,632.00000	1,579,000	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1.00000	1,000	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,632.00000	2,578,000	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	19.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,419.00000	9,472,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,419.00000	7,472,000	33.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	30.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,419.00000	5,472,000	30.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,419.00000	3,472,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		4.00000	5,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,423.00000	1,477,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		58.00000	59,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		477.00000	531,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		607.00000	565,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		26.00000	37,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,582.00000	1,529,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1.00000	1,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,582.00000	2,528,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,769.00000	9,822,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,769.00000	7,822,000	33.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.31	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	15.85	Put		5,769.00000	5,822,000	31.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,769.00000	3,822,000	25.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,771.00000	1,824,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		22.00000	24,000	14.98	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		791.00000	846,000	14.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		322.00000	295,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		91.00000	117,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,233.00000	1,181,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	3,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,232.00000	2,178,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,719.00000	9,772,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,719.00000	7,772,000	33.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,719.00000	5,772,000	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,719.00000	3,772,000	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,721.00000	1,774,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		25.00000	27,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		744.00000	799,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		358.00000	329,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		77.00000	101,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,283.00000	1,230,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	15.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,282.00000	2,228,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,819.00000	9,872,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,819.00000	7,872,000	33.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,819.00000	5,872,000	31.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,819.00000	3,872,000	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		19.00000	21,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		838.00000	893,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		287.00000	263,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		106.00000	135,000	12.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,184.00000	1,131,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,182.00000	2,128,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,869.00000	9,922,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	33.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,869.00000	7,922,000	33.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,869.00000	5,922,000	31.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,869.00000	3,922,000	25.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	2,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,870.00000	1,924,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		17.00000	18,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		886.00000	940,000	15.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		254.00000	232,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		123.00000	154,000	12.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,134.00000	1,082,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	4,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,132.00000	2,078,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,669.00000	9,722,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,669.00000	7,722,000	33.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,669.00000	5,722,000	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,669.00000	3,722,000	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	3,000	17.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,671.00000	1,725,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		29.00000	31,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		698.00000	753,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		396.00000	364,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		65.00000	86,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,333.00000	1,280,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,332.00000	2,278,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,919.00000	9,972,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,919.00000	7,972,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,919.00000	5,972,000	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,919.00000	3,972,000	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		15.00000	16,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		934.00000	988,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		224.00000	204,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		143.00000	176,000	12.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,084.00000	1,033,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	5,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,082.00000	2,028,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,069.00000	10,122,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,069.00000	8,122,000	33.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,069.00000	6,122,000	31.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,069.00000	4,122,000	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,070.00000	2,123,000	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		10.00000	11,000	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,079.00000	1,133,000	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		149.00000	143,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		218.00000	265,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		937.00000	887,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	9,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,932.00000	1,878,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	18.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.17980	10.23460		13.41	0.00	0	4,782.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		69.00000	69,000	17.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,499.00000	1,554,000	17.97	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		354.00000	337,000	13.56	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		319.00000	357,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.33180	10.38630		13.88	0.00	0	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,814.00000	9,868,000	24.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,815.00000	7,869,000	24.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	4,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,818.00000	5,872,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		35.00000	34,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,849.00000	3,902,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		120.00000	117,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,934.00000	1,985,000	18.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		238.00000	230,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,052.00000	1,098,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		546.00000	521,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		360.00000	389,000	13.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,242.00000	1,193,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		56.00000	61,000	12.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,197.00000	2,144,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	12,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		132.00000	128,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,796.00000	1,846,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,864.00000	9,918,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,865.00000	7,919,000	24.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	4,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,868.00000	5,922,000	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		34.00000	33,000	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	13/12/2010	Foreign Exchange Future	14.25	Put		3,898.00000	3,951,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		117.00000	114,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,981.00000	2,032,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		229.00000	221,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,093.00000	1,139,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		522.00000	497,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		386.00000	415,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,197.00000	1,148,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		61.00000	66,000	12.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,148.00000	2,095,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	13,000	14.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,564.00000	10,618,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,565.00000	8,619,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	2,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,567.00000	6,620,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		18.00000	16,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,582.00000	4,634,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		73.00000	71,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,637.00000	2,689,000	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		141.00000	136,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,705.00000	1,754,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		289.00000	278,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		853.00000	896,000	15.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		680.00000	651,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		244.00000	269,000	13.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,473.00000	1,422,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		37.00000	40,000	13.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,464.00000	10,518,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,465.00000	8,519,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,467.00000	6,521,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		20.00000	18,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,484.00000	4,536,000	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		78.00000	75,000	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,542.00000	2,593,000	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		150.00000	145,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,614.00000	1,663,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		313.00000	301,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		777.00000	819,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		741.00000	709,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		205.00000	227,000	13.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,567.00000	1,516,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	34,000	13.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,614.00000	9,668,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,616.00000	7,670,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,619.00000	5,673,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		39.00000	38,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,653.00000	3,706,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		136.00000	132,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,750.00000	1,800,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		278.00000	268,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		892.00000	936,000	15.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		651.00000	623,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		265.00000	291,000	13.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,426.00000	1,376,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		40.00000	44,000	13.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,395.00000	2,341,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,714.00000	9,768,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,715.00000	7,769,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		5.00000	4,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,719.00000	5,772,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		37.00000	36,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,751.00000	3,804,000	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		128.00000	124,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,842.00000	1,892,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		257.00000	248,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		971.00000	1,016,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		596.00000	570,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		310.00000	338,000	13.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,334.00000	1,284,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		48.00000	52,000	12.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,296.00000	2,242,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	10,000	15.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,014.00000	10,068,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,015.00000	8,069,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,017.00000	6,071,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		31.00000	29,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,045.00000	4,097,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		107.00000	103,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,121.00000	2,171,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		205.00000	198,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,219.00000	1,266,000	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		455.00000	437,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		469.00000	505,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,064.00000	1,023,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		78.00000	91,000	12.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,000.00000	1,948,000	14.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		14.00000	16,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,164.00000	10,218,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,165.00000	8,219,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,167.00000	6,221,000	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		27.00000	25,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,191.00000	4,243,000	22.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		96.00000	93,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,260.00000	2,311,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		184.00000	178,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,348.00000	1,396,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		401.00000	385,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		565.00000	603,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		947.00000	910,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		111.00000	128,000	12.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,855.00000	1,803,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	21,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,464.00000	9,518,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,466.00000	7,520,000	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		7.00000	6,000	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,471.00000	5,524,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		42.00000	41,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,506.00000	3,559,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,544.00000	2,490,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		8.00000	8,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,514.00000	9,568,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,516.00000	7,570,000	23.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	6,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,520.00000	5,574,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		41.00000	40,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,555.00000	3,608,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		145.00000	141,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,659.00000	1,709,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		301.00000	290,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		815.00000	858,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		710.00000	680,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		224.00000	248,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,520.00000	1,469,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		34.00000	37,000	13.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,494.00000	2,440,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	8,000	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,564.00000	9,618,000	24.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	23.94	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	17.95	Put		7,566.00000	7,620,000	23.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		6.00000	5,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,570.00000	5,623,000	22.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		40.00000	39,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,604.00000	3,657,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,444.00000	2,391,000	15.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	9,000	15.98	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			345.86200	345.17400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			318.11400	317.65800			181,324,980.00	57	990.00
ALBI	On	05/08/2010	Index Future			318.15300	317.70500			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.91260	6.92220		9.28	0.00	0	10,882.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,678.00000	7,687,000	40.54	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	38.00	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,678.00000	5,687,000	38.00	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,678.00000	3,687,000	34.48	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	21.78	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,679.00000	1,688,000	21.78	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		345.00000	337,000	11.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		23.00000	24,000	11.74	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,322.00000	1,313,000	16.61	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,322.00000	2,313,000	14.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	14.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,322.00000	3,313,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,322.00000	4,313,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,628.00000	7,637,000	40.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,628.00000	5,637,000	37.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	34.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,628.00000	3,637,000	34.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	21.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,629.00000	1,638,000	21.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		391.00000	382,000	12.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		19.00000	19,000	12.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,372.00000	1,363,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		0.00000	0,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,372.00000	2,363,000	14.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	14.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,372.00000	3,363,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,372.00000	4,363,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,578.00000	7,587,000	40.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	37.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,578.00000	5,587,000	37.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	33.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,578.00000	3,587,000	33.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		1.00000	1,000	21.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,579.00000	1,588,000	21.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		437.00000	428,000	12.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		15.00000	15,000	12.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,422.00000	1,413,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,422.00000	2,413,000	14.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	14.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,422.00000	3,413,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,422.00000	4,413,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		258.00000	250,000	10.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		36.00000	37,000	10.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,928.00000	7,937,000	40.87	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		5,928.00000	5,937,000	38.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	36.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,928.00000	3,937,000	36.02	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	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,929.00000	1,938,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		142.00000	137,000	9.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		70.00000	74,000	9.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,073.00000	1,063,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		1.00000	0,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,072.00000	2,063,000	14.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	14.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,072.00000	3,063,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,072.00000	4,063,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,828.00000	7,837,000	40.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	38.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,828.00000	5,837,000	38.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,828.00000	3,837,000	35.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,829.00000	1,838,000	22.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		217.00000	210,000	10.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		45.00000	47,000	10.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,172.00000	1,163,000	17.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	17.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,172.00000	2,163,000	14.45	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	14.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,172.00000	3,163,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,172.00000	4,163,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,978.00000	7,987,000	40.93	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		5,978.00000	5,987,000	38.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,978.00000	3,987,000	36.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,979.00000	1,988,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		110.00000	105,000	9.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		88.00000	92,000	9.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,023.00000	1,014,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	1,000	17.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,022.00000	2,013,000	14.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	14.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,022.00000	3,013,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,022.00000	4,013,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,878.00000	7,887,000	40.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,878.00000	5,887,000	38.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	35.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,878.00000	3,887,000	35.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	23.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,879.00000	1,888,000	23.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		178.00000	172,000	10.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		56.00000	59,000	10.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,123.00000	1,113,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	0,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,122.00000	2,113,000	14.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,122.00000	3,113,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,122.00000	4,113,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,728.00000	7,737,000	40.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	38.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,728.00000	5,737,000	38.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	34.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,728.00000	3,737,000	34.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	22.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,729.00000	1,738,000	22.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		301.00000	293,000	11.33	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		29.00000	30,000	11.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,272.00000	1,263,000	16.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	16.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,272.00000	2,263,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,272.00000	3,263,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,272.00000	4,263,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,228.00000	8,237,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	38.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,228.00000	6,237,000	38.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	36.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,228.00000	4,237,000	36.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,229.00000	2,237,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		39.00000	37,000	11.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		267.00000	274,000	11.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		776.00000	766,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		4.00000	3,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,772.00000	1,763,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,772.00000	2,763,000	13.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,772.00000	3,763,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,178.00000	8,187,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,178.00000	6,187,000	38.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	36.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,178.00000	4,187,000	36.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	1,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,179.00000	2,188,000	25.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		48.00000	45,000	10.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		226.00000	232,000	10.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		825.00000	816,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	3,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,822.00000	1,813,000	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,822.00000	2,813,000	13.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,822.00000	3,813,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,078.00000	8,087,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,078.00000	6,087,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	36.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,078.00000	4,087,000	36.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	1,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,079.00000	2,088,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		72.00000	69,000	10.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		150.00000	156,000	10.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		924.00000	915,000	16.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	2,000	16.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,922.00000	1,913,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,922.00000	2,913,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,922.00000	3,913,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,028.00000	8,037,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,028.00000	6,037,000	38.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	36.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,028.00000	4,037,000	36.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		1.00000	1,000	24.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,029.00000	2,038,000	24.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		89.00000	85,000	9.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		117.00000	122,000	9.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		974.00000	964,000	17.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		2.00000	1,000	17.06	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		1,972.00000	1,963,000	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,972.00000	2,963,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,972.00000	3,963,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,278.00000	8,287,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	38.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,278.00000	6,287,000	38.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,278.00000	4,287,000	36.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		0.00000	0,000	25.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,278.00000	2,287,000	25.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		32.00000	30,000	11.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		310.00000	317,000	11.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		726.00000	717,000	15.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		4.00000	4,000	15.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,722.00000	1,713,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		0.00000	0,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,722.00000	2,713,000	13.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	13.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,722.00000	3,713,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.93	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		8,128.00000	8,137,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,128.00000	6,137,000	38.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	36.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,128.00000	4,137,000	36.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		1.00000	1,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,129.00000	2,138,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		59.00000	56,000	10.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		187.00000	193,000	10.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		874.00000	865,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		2.00000	2,000	16.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,872.00000	1,863,000	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,872.00000	2,863,000	13.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	13.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,872.00000	3,863,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,328.00000	8,337,000	40.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	38.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,328.00000	6,337,000	38.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	36.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,328.00000	4,337,000	36.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		0.00000	0,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,328.00000	2,337,000	26.14	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		26.00000	25,000	11.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		354.00000	362,000	11.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		677.00000	668,000	14.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	14.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,672.00000	1,663,000	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,672.00000	2,663,000	13.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,672.00000	3,663,000	13.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.56	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.94210	6.95180		10.89	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.96740	6.97730		11.43	0.00	0	700.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.49730	7.49130		10.40	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		246.00000	252,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		55.00000	55,000	11.43	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		209.00000	214,000	11.17	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		68.00000	67,000	11.17	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		285.00000	291,000	11.68	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		44.00000	44,000	11.68	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.60290	7.59790		11.61	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.72100	138.59700			0.00	0	2.00
GOVI On	06/05/2010	GOVI			319.66800	319.19600		6.80	3,196,680.00	1	325.00
GOVI On	06/05/2010	GOVI	309.80	Call		94,252.00000	98,852,000	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		292.00000	172,000	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			325.19200	324.71700		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		104,823.00000	108,471,000	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		13,653.00000	12,551,000	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			363.01800	362.90300			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			6.61500	6.61500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.44000	6.44000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.41600	6.41600			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			6.36100	6.36000			0.00	0	1,000.00
JIBAR FOn	18/08/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			6.36900	6.36900			0.00	0	1,000.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			6.41900	6.41800			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			6.56000	6.57100			0.00	0	5,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			6.82400	6.84400			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			7.20000	7.21800			0.00	0	3,500.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			7.51000	7.53100			0.00	0	7,500.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.62200	7.63800			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			309.31400	308.93400		0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.79600	6.82600	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		869.00000	908,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		933.00000	972,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		805.00000	844,000	1.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0	0.00
R157	On	06/05/2010	Bond Future			7.70900	7.75200	3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call		3,645.00000	3,859,000	3.62	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,264.00000	1,458,000	3.50	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		40.00000	20,000	3.50	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		844.00000	1,013,000	3.48	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		112.00000	67,000	3.48	0	0.00
R157	On	05/08/2010	Bond Future			7.76800	7.81400	3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,394.00000	4,601,000	3.92	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		61.00000	50,000	3.92	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,346.00000	3,539,000	3.87	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		151.00000	126,000	3.87	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		5,480.00000	5,693,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		22.00000	17,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		332.00000	284,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,375.00000	2,545,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.77200	7.81900		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,471.00000	3,640,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		439.00000	395,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,649.00000	3,821,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		399.00000	358,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,294.00000	3,459,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		482.00000	434,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.67000	8.69200		7.75	0.00	0	17,729.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,993.00000	3,187,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		58.00000	38,000	7.91	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.72700	8.75000		9.25	0.00	0	2,722.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,342.00000	5,510,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		703.00000	650,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,300.00000	2,403,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,300.00000	2,183,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		9,169.00000	9,373,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		165.00000	148,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		11,164.00000	11,376,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		74.00000	66,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.75600	8.77900		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		5,914.00000	6,063,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,585.00000	1,516,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		6,234.00000	6,386,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,460.00000	1,394,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,601.00000	5,745,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,720.00000	1,646,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,418.00000	3,302,000	9.39	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		3,143.00000	3,245,000	9.39	0.00	0	7,500.00
R201	On	06/05/2010	Bond Future			7.64000	7.67300		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		3,182.00000	3,312,000	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			7.70200	7.73700		3.75	0.00	0	688.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,594.00000	4,722,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		16.00000	14,000	4.01	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.69900	7.73500		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,965.00000	3,068,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		297.00000	272,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,108.00000	3,213,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		269.00000	246,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,824.00000	2,926,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		328.00000	302,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.28100	8.31400		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,623.00000	3,802,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0.00

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			8.35000	8.38400		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,553.00000	4,715,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		138.00000	122,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.38000	8.41600		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,576.00000	4,726,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		434.00000	401,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,779.00000	4,931,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		396.00000	364,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,376.00000	4,523,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		476.00000	440,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.38100	8.42400		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,347.00000	3,602,000	5.72	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1.00000	0,000	5.72	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Call		6,132.00000	6,388,000	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		270.00000	180,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		720.00000	886,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.44900	8.49400		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,472.00000	4,701,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		217.00000	185,000	6.99	144,300.00	780	780.00
R204	On	04/11/2010	Bond Future			8.47900	8.52400		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,616.00000	4,817,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		614.00000	560,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,832.00000	5,037,000	7.02	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	9.30	Put		562.00000	512,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,403.00000	4,600,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		670.00000	611,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.62300	7.65500		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,375.00000	3,475,000	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			7.69800	7.73400		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,657.00000	3,762,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		8.00000	7,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.69000	7.72800		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,319.00000	2,405,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		212.00000	193,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,432.00000	2,520,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		191.00000	173,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,209.00000	2,293,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		237.00000	216,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.48100	8.53400		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,267.00000	4,594,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	1,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.54800	8.60300		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,346.00000	5,649,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		153.00000	124,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.57600	8.63200		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,335.00000	4,586,000	7.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Put		779.00000	699,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,551.00000	4,807,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		715.00000	640,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,123.00000	4,368,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		848.00000	762,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.54000	8.57200		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		4,198.00000	4,403,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.60100	8.63400		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,397.00000	5,584,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		175.00000	155,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.63100	8.66500		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,328.00000	4,485,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		809.00000	755,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,552.00000	4,712,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		740.00000	690,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		4,109.00000	4,262,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		883.00000	826,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.68700	8.69900		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		122.00000	125,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		1,767.00000	1,672,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.73100	8.74300		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,956.00000	1,998,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,900.00000	1,845,000	11.61	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			8.75400	8.76600		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,743.00000	3,797,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,908.00000	1,865,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,982.00000	4,037,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,764.00000	1,723,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,514.00000	3,566,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,064.00000	2,020,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			315.73800	315.27600			0.00	0	100.00
Total for Derivatives :										275,166,326.20	14,663	774,579.00

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			6.77500	6.80500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.70000	7.74000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.66000	8.68500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.63500	7.66500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.27000	8.30000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.37000	8.41000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.61500	7.64500			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	15/01/2020	Spot Bond			8.47000	8.51500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.53000	8.56000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.68500	8.69000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00

Grand Total: **275,166,326.20** **14,663** **774,579.00**