



# Daily MTM Report

Daily summary for: 23/04/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/06/2010 Foreign Exchange Future			7.49060	7.56120		13.93	34,082,230.00	4,550	256,356.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Call		12.00000	9,000	17.55	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	8.40	Put		851.00000	918,000	17.55	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.15	Put		8,589.00000	8,659,000	40.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Call		0.00000	0,000	38.30	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.15	Put		6,589.00000	6,659,000	38.30	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Call		3,411.00000	3,341,000	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.20	Put		8,639.00000	8,709,000	40.43	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Call		0.00000	0,000	38.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	14.20	Put		6,639.00000	6,709,000	38.38	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Call		3,361.00000	3,291,000	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Foreign Exchange Future	16.30	Call		0.00000	0,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,739.00000	8,809,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,039.00000	9,109,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,239.00000	9,309,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,239.00000	7,309,000	39.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,239.00000	3,309,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,189.00000	9,259,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,189.00000	7,259,000	39.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,189.00000	3,259,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,811.00000	1,741,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,811.00000	2,741,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,139.00000	9,209,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,139.00000	7,209,000	39.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,939.00000	9,009,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,989.00000	9,059,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,889.00000	8,959,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,889.00000	6,959,000	38.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		223.00000	179,000	14.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		112.00000	138,000	14.08	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,112.00000	1,042,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		1.00000	1,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,111.00000	2,041,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,111.00000	3,041,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,789.00000	8,859,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,789.00000	6,859,000	38.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,212.00000	1,142,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,211.00000	2,141,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,211.00000	3,141,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,689.00000	8,759,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		366.00000	311,000	14.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		55.00000	70,000	14.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,312.00000	1,241,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,311.00000	3,241,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,739.00000	6,809,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,239.00000	5,309,000	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		17.00000	12,000	17.15	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		756.00000	821,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		328.00000	275,000	14.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		67.00000	84,000	14.52	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,262.00000	1,191,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		1.00000	0,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,261.00000	2,191,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,261.00000	3,191,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		10.00000	8,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		899.00000	967,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4.00000	3,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,193.00000	1,262,000	18.96	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	14.60	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,039.00000	7,109,000	39.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,989.00000	7,059,000	38.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,989.00000	4,059,000	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,939.00000	7,009,000	38.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		5.00000	4,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,144.00000	1,213,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		866.00000	797,000	16.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		5.00000	6,000	16.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,861.00000	1,791,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,861.00000	2,791,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		9.00000	7,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		948.00000	1,016,000	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		193.00000	153,000	13.93	0.00	0	7,500.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		132.00000	162,000	13.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,061.00000	1,991,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,061.00000	2,991,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.13	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	13.05	Put		5,489.00000	5,559,000	36.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,489.00000	4,559,000	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,489.00000	3,559,000	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		8.00000	6,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		997.00000	1,065,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		165.00000	132,000	14.13	0.00	0	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		154.00000	191,000	14.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,013.00000	943,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		2.00000	2,000	16.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,011.00000	1,941,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,011.00000	2,941,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,539.00000	5,609,000	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,539.00000	4,609,000	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,539.00000	3,609,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		7.00000	5,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,046.00000	1,114,000	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		964.00000	894,000	16.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		3.00000	3,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,961.00000	1,891,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,961.00000	2,891,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,589.00000	5,659,000	36.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,589.00000	3,659,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		6.00000	4,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,095.00000	1,163,000	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		915.00000	845,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		4.00000	4,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,911.00000	1,841,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,911.00000	2,841,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,739.00000	5,809,000	36.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,739.00000	4,809,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,739.00000	3,809,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4.00000	3,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,243.00000	1,312,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		80.00000	61,000	15.13	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		319.00000	370,000	15.13	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		769.00000	701,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		8.00000	10,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,761.00000	1,691,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,761.00000	2,691,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		68.00000	52,000	15.34	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		357.00000	411,000	15.34	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		721.00000	653,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		10.00000	12,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,711.00000	1,641,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,711.00000	2,641,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,839.00000	5,909,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,839.00000	3,909,000	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3.00000	2,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,342.00000	1,411,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		58.00000	45,000	15.54	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		397.00000	454,000	15.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		674.00000	607,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		13.00000	16,000	15.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,661.00000	1,591,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,661.00000	2,591,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,939.00000	6,009,000	37.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,939.00000	4,009,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,139.00000	6,209,000	37.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,139.00000	5,209,000	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,139.00000	4,209,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,139.00000	3,209,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,089.00000	6,159,000	37.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,089.00000	5,159,000	35.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,089.00000	4,159,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		448.00000	388,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		37.00000	47,000	14.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,412.00000	1,341,000	18.77	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	6.15	Put		1.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,411.00000	2,341,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	37.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,039.00000	6,109,000	37.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,039.00000	4,109,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,039.00000	3,109,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2.00000	1,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,541.00000	1,610,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		31.00000	23,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		570.00000	632,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		491.00000	430,000	15.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		30.00000	39,000	15.12	0.00	0	3,950.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,461.00000	1,391,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,461.00000	2,391,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,889.00000	5,959,000	37.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,889.00000	3,959,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		50.00000	38,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		439.00000	497,000	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	14/06/2010	Foreign Exchange Future	6.95	Call		627.00000	561,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		16.00000	20,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,611.00000	1,541,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,611.00000	2,541,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,789.00000	5,859,000	36.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,789.00000	4,859,000	34.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,789.00000	3,859,000	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,391.00000	1,461,000	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3.00000	2,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,292.00000	1,361,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,439.00000	5,509,000	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,439.00000	4,509,000	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,441.00000	1,511,000	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		581.00000	516,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		20.00000	25,000	15.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,561.00000	1,491,000	19.57	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	6.00	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,639.00000	5,709,000	36.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,639.00000	3,709,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	20.77	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,640.00000	1,710,000	20.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		407.00000	349,000	14.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		46.00000	58,000	14.82	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,362.00000	1,291,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,361.00000	2,291,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,289.00000	4,359,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,690.00000	1,760,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	1,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,491.00000	1,560,000	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		291.00000	241,000	14.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		80.00000	100,000	14.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,939.00000	8,009,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,439.00000	6,509,000	38.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,939.00000	5,009,000	34.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,439.00000	3,509,000	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,063.00000	993,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,561.00000	2,491,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,061.00000	3,991,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,189.00000	8,259,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,689.00000	6,759,000	38.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,689.00000	3,759,000	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		19.00000	14,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		708.00000	773,000	16.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		817.00000	748,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		6.00000	7,000	16.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,311.00000	2,241,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,811.00000	3,741,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,740.00000	1,810,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		143.00000	114,000	14.33	0.00	0	6,350.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		182.00000	223,000	14.33	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,689.00000	4,759,000	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	33.20	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,339.00000	4,409,000	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	20.57	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,590.00000	1,660,000	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,790.00000	1,860,000	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		124.00000	98,000	14.53	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		213.00000	257,000	14.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,639.00000	4,709,000	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,039.00000	2,109,000	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,940.00000	2,009,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		107.00000	84,000	14.73	0.00	0	17,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		246.00000	293,000	14.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,089.00000	2,159,000	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,990.00000	2,059,000	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,890.00000	1,959,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		93.00000	72,000	14.93	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		282.00000	331,000	14.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,989.00000	5,059,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		27.00000	20,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		616.00000	679,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,189.00000	5,259,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,089.00000	3,159,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,989.00000	3,059,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,889.00000	2,959,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		14.00000	10,000	17.35	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		803.00000	869,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,039.00000	5,109,000	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,939.00000	3,009,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,839.00000	2,909,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		23.00000	17,000	16.75	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		662.00000	726,000	16.75	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,889.00000	4,959,000	34.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,789.00000	2,859,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,689.00000	2,759,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,589.00000	2,659,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,489.00000	2,559,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,389.00000	2,459,000	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,289.00000	2,359,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,189.00000	2,259,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		36.00000	28,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		525.00000	587,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.84	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,589.00000	4,659,000	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	21.58	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,840.00000	1,910,000	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,839.00000	4,909,000	34.47	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,739.00000	2,809,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,639.00000	2,709,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,539.00000	2,609,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,339.00000	2,409,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,239.00000	2,309,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,139.00000	2,209,000	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		43.00000	32,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		482.00000	541,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,439.00000	2,509,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,139.00000	8,209,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,861.00000	3,791,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,189.00000	6,259,000	37.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,189.00000	4,259,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,239.00000	8,309,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,239.00000	6,309,000	37.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,239.00000	4,309,000	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,761.00000	3,691,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,389.00000	8,459,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,389.00000	6,459,000	37.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,389.00000	4,459,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,611.00000	3,541,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,289.00000	8,359,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,289.00000	6,359,000	37.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,711.00000	3,641,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,939.00000	10,009,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,339.00000	8,409,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,339.00000	6,409,000	37.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,661.00000	3,591,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,439.00000	8,509,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,561.00000	3,491,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,489.00000	8,559,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,489.00000	6,559,000	38.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		536.00000	472,000	15.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		25.00000	31,000	15.27	0.00	0	6,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,511.00000	1,441,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,511.00000	2,441,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,511.00000	3,441,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,039.00000	8,109,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,961.00000	3,891,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,089.00000	8,159,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,911.00000	3,841,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,539.00000	8,609,000	40.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,539.00000	6,609,000	38.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,461.00000	3,391,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		256.00000	209,000	14.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		95.00000	118,000	14.23	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.60780	7.67930		14.93	0.00	0	14,113.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,171.00000	8,242,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,171.00000	6,242,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,172.00000	4,243,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		23.00000	20,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,194.00000	2,262,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		862.00000	798,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		33.00000	40,000	14.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,832.00000	1,761,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,830.00000	2,758,000	24.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,829.00000	3,758,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,121.00000	8,192,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,121.00000	6,192,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,122.00000	4,193,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		25.00000	21,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,146.00000	2,213,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		244.00000	217,000	15.76	0.00	0	2,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		365.00000	409,000	15.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		906.00000	842,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		27.00000	34,000	14.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,882.00000	1,811,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,880.00000	2,808,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,879.00000	3,808,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		228.00000	202,000	15.97	0.00	0	509.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		399.00000	444,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,221.00000	8,292,000	32.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,221.00000	6,292,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,222.00000	4,293,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		21.00000	18,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,242.00000	2,310,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		213.00000	188,000	16.18	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		434.00000	480,000	16.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		818.00000	756,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		39.00000	48,000	14.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,782.00000	1,711,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,780.00000	2,708,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,779.00000	3,708,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,271.00000	8,342,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,271.00000	6,342,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,272.00000	4,343,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		20.00000	17,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,291.00000	2,359,000	23.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		199.00000	176,000	16.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		470.00000	518,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		775.00000	714,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		46.00000	56,000	14.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,733.00000	1,662,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,730.00000	2,658,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,729.00000	3,658,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,371.00000	8,442,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,371.00000	6,442,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,372.00000	4,443,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		17.00000	14,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,388.00000	2,456,000	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		173.00000	153,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		544.00000	595,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		692.00000	634,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		63.00000	76,000	14.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,633.00000	1,563,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,630.00000	2,558,000	23.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,629.00000	3,558,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,421.00000	8,492,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,421.00000	6,492,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,422.00000	4,493,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		16.00000	13,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,437.00000	2,505,000	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		162.00000	143,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		583.00000	635,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		653.00000	596,000	14.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		74.00000	88,000	14.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,584.00000	1,513,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,580.00000	2,508,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,579.00000	3,508,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,471.00000	8,542,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,471.00000	6,542,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	25.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,472.00000	4,543,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		14.00000	12,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,485.00000	2,554,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		152.00000	134,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		623.00000	676,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		614.00000	559,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		85.00000	101,000	14.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,534.00000	1,464,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	16.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,530.00000	2,459,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,529.00000	3,458,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,621.00000	8,692,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,621.00000	6,692,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,622.00000	4,693,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		11.00000	9,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,632.00000	2,701,000	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		506.00000	456,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		127.00000	148,000	14.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,386.00000	1,316,000	16.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		7.00000	8,000	16.03	0.00	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		2,380.00000	2,309,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,379.00000	3,308,000	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	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,571.00000	8,642,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,571.00000	6,642,000	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,572.00000	4,643,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		12.00000	10,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,583.00000	2,652,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		133.00000	118,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		704.00000	760,000	17.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		540.00000	489,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		111.00000	131,000	14.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,436.00000	1,365,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		7.00000	7,000	16.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,430.00000	2,359,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,429.00000	3,358,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,721.00000	8,792,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,721.00000	6,792,000	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,722.00000	4,793,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		10.00000	8,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,731.00000	2,800,000	23.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		110.00000	97,000	18.26	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		831.00000	889,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		440.00000	394,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		161.00000	186,000	14.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,288.00000	1,218,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		9.00000	10,000	15.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,280.00000	2,209,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		1.00000	1,000	21.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,279.00000	3,208,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		125.00000	110,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		746.00000	802,000	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,021.00000	8,092,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,021.00000	6,092,000	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,022.00000	4,093,000	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		29.00000	25,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,050.00000	2,117,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		280.00000	249,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		301.00000	341,000	15.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		998.00000	931,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		19.00000	23,000	14.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,981.00000	1,910,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,980.00000	2,908,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,979.00000	3,908,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,071.00000	8,142,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,071.00000	6,142,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,072.00000	4,143,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		27.00000	23,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,098.00000	2,165,000	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		261.00000	232,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		332.00000	374,000	15.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		952.00000	886,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		23.00000	28,000	14.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,932.00000	1,860,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,930.00000	2,858,000	24.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,929.00000	3,858,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,321.00000	8,392,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,321.00000	6,392,000	28.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,322.00000	4,393,000	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		18.00000	15,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,339.00000	2,407,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		186.00000	164,000	16.60	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		507.00000	556,000	16.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		733.00000	673,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		54.00000	65,000	14.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,683.00000	1,612,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,680.00000	2,608,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,679.00000	3,608,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,521.00000	8,592,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,521.00000	6,592,000	29.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,522.00000	4,593,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		13.00000	11,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,534.00000	2,603,000	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		142.00000	126,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		663.00000	718,000	17.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		577.00000	523,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		98.00000	115,000	14.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,485.00000	1,414,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		6.00000	6,000	16.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,480.00000	2,409,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,479.00000	3,408,000	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	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,671.00000	8,742,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,671.00000	6,742,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,672.00000	4,743,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		10.00000	9,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,681.00000	2,751,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		117.00000	104,000	18.05	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		788.00000	846,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		472.00000	424,000	14.80	848,000.00	2,000	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		143.00000	166,000	14.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,337.00000	1,267,000	15.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		8.00000	9,000	15.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,330.00000	2,259,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,329.00000	3,258,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		42.00000	37,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,663.00000	1,729,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		48.00000	43,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,519.00000	1,585,000	21.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		963.00000	1,023,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		92.00000	81,000	18.88	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,098.00000	1,160,000	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		77.00000	68,000	19.51	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		51.00000	45,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,472.00000	1,537,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		56.00000	50,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,377.00000	1,442,000	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		87.00000	77,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,008.00000	1,069,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		247.00000	279,000	14.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		326.00000	287,000	14.93	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		300.00000	268,000	15.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		271.00000	310,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.72530	7.79750		15.53	154,506.00	20	6,789.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,154.00000	8,225,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,154.00000	6,226,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		19.00000	17,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,172.00000	4,242,000	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		70.00000	64,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,223.00000	2,289,000	23.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		336.00000	308,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		489.00000	533,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		922.00000	862,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		75.00000	87,000	14.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,857.00000	1,786,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		10.00000	11,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,849.00000	2,777,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,848.00000	3,776,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		192.00000	176,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		945.00000	1,001,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,203.00000	8,275,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,204.00000	6,276,000	25.74	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	12.00	Call		18.00000	16,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,221.00000	4,291,000	26.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		67.00000	61,000	23.21	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,270.00000	2,336,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		882.00000	824,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		85.00000	99,000	14.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,808.00000	1,737,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		11.00000	12,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,799.00000	2,727,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,798.00000	3,726,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,253.00000	8,325,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,254.00000	6,326,000	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		17.00000	15,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,270.00000	4,340,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		65.00000	59,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,318.00000	2,384,000	23.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		305.00000	279,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		558.00000	604,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		843.00000	786,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		96.00000	111,000	14.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,759.00000	1,688,000	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	13/12/2010	Foreign Exchange Future	6.05	Put		12.00000	13,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,749.00000	2,677,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,748.00000	3,676,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,303.00000	8,375,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,304.00000	6,376,000	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		16.00000	14,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,319.00000	4,389,000	26.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		63.00000	57,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,366.00000	2,432,000	23.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		290.00000	266,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		593.00000	641,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		805.00000	749,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		108.00000	124,000	14.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,710.00000	1,639,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	14,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,700.00000	2,628,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	20.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,698.00000	3,626,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		320.00000	293,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		523.00000	568,000	16.58	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	16.15	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,353.00000	8,425,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,354.00000	6,426,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		15.00000	13,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,368.00000	4,438,000	26.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		60.00000	55,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,413.00000	2,480,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		277.00000	254,000	17.10	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		630.00000	679,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		768.00000	714,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		121.00000	139,000	14.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,661.00000	1,591,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		14.00000	16,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,650.00000	2,578,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,648.00000	3,576,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,403.00000	8,475,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,404.00000	6,476,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		14.00000	12,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,417.00000	4,487,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		58.00000	53,000	23.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,461.00000	2,528,000	23.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		264.00000	242,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		667.00000	717,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		733.00000	679,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		136.00000	154,000	14.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,613.00000	1,542,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		16.00000	17,000	16.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,600.00000	2,528,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,598.00000	3,526,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,453.00000	8,525,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,454.00000	6,526,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		13.00000	11,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,466.00000	4,536,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		56.00000	51,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,509.00000	2,576,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		252.00000	231,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		705.00000	756,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		698.00000	646,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		151.00000	171,000	15.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,565.00000	1,494,000	16.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		18.00000	19,000	16.13	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	5.25	Call		2,550.00000	2,478,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,548.00000	3,476,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,653.00000	8,725,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,654.00000	6,726,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		10.00000	9,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,663.00000	4,734,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		49.00000	45,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,702.00000	2,770,000	24.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		210.00000	192,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		863.00000	917,000	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		570.00000	523,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		223.00000	248,000	15.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,373.00000	1,303,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		26.00000	28,000	15.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,351.00000	2,280,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		4.00000	5,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,348.00000	3,276,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		1.00000	1,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,603.00000	8,675,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	26.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,604.00000	6,676,000	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		11.00000	9,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,614.00000	4,684,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		51.00000	46,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,654.00000	2,721,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		220.00000	201,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		823.00000	876,000	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		601.00000	552,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		204.00000	227,000	15.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,420.00000	1,350,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		23.00000	25,000	15.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,401.00000	2,329,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,398.00000	3,326,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		184.00000	169,000	18.67	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		987.00000	1,044,000	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,703.00000	8,775,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,704.00000	6,776,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		10.00000	8,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,713.00000	4,783,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		48.00000	43,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,751.00000	2,818,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		201.00000	184,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		904.00000	959,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		541.00000	496,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		244.00000	271,000	15.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,325.00000	1,256,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		28.00000	31,000	15.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,302.00000	2,230,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		5.00000	5,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,298.00000	3,226,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		1.00000	1,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		241.00000	220,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		744.00000	795,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,054.00000	8,125,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,054.00000	6,126,000	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		22.00000	19,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,075.00000	4,144,000	27.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		75.00000	68,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,128.00000	2,193,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		371.00000	340,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		424.00000	465,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,004.00000	942,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		57.00000	67,000	14.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,955.00000	1,884,000	17.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		8.00000	9,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,949.00000	2,877,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,948.00000	3,876,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,104.00000	8,175,000	28.14	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		6,104.00000	6,176,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		21.00000	18,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,124.00000	4,193,000	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		72.00000	66,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,175.00000	2,241,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		353.00000	323,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		456.00000	498,000	16.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		962.00000	902,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		65.00000	77,000	14.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,906.00000	1,835,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		9.00000	10,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,899.00000	2,827,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,898.00000	3,826,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,503.00000	8,575,000	28.14	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,504.00000	6,576,000	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		13.00000	11,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,516.00000	4,586,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		54.00000	50,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,557.00000	2,625,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		665.00000	614,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		168.00000	189,000	15.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,516.00000	1,446,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		19.00000	21,000	15.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,500.00000	2,429,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		3.00000	4,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,498.00000	3,426,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,553.00000	8,625,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,554.00000	6,626,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		12.00000	10,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,565.00000	4,635,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		53.00000	48,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,606.00000	2,673,000	24.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		230.00000	210,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		783.00000	835,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		632.00000	583,000	15.15	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	7.35	Put		185.00000	208,000	15.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,468.00000	1,398,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		21.00000	23,000	15.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,451.00000	2,379,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,448.00000	3,376,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,254.00000	7,326,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		5.00000	4,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,258.00000	5,329,000	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		34.00000	31,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,287.00000	3,356,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		128.00000	118,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,381.00000	1,443,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,748.00000	4,675,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,426.00000	1,489,000	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		123.00000	114,000	20.42	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		94.00000	87,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,797.00000	1,862,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		115.00000	106,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,518.00000	1,581,000	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		91.00000	84,000	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,844.00000	1,909,000	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		389.00000	357,000	15.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		392.00000	432,000	15.88	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.84300	7.91630		16.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		439.00000	402,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		523.00000	559,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		417.00000	411,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		551.00000	618,000	17.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		461.00000	424,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		495.00000	531,000	16.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		896.00000	942,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		312.00000	285,000	18.00	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,674.00000	2,738,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		90.00000	81,000	23.00	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.95960	8.05000		16.37	596,970.00	75	75.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		0.00000	788,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		0.00000	278,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		0.00000	757,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		0.00000	297,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		0.00000	820,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		0.00000	260,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.49570	11.62380		12.59	13,794,840.00	1,200	31,590.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,426.00000	10,554,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.34	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	20.05	Put		8,426.00000	8,554,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,726.00000	10,854,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,726.00000	8,854,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,226.00000	10,354,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,226.00000	8,354,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,226.00000	6,354,000	33.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,226.00000	4,354,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,076.00000	10,204,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,076.00000	8,204,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	33.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,076.00000	6,204,000	33.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,076.00000	4,204,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,976.00000	10,104,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,976.00000	8,104,000	38.34	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	13.60	Call		6.00000	6,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,982.00000	2,110,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		30.00000	27,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,006.00000	1,131,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,032.00000	910,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		8.00000	14,000	13.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,025.00000	1,897,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1.00000	1,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,776.00000	9,904,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,776.00000	7,904,000	38.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,826.00000	9,954,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,826.00000	7,954,000	38.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		39.00000	35,000	16.48	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		865.00000	989,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		309.00000	242,000	12.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		135.00000	196,000	12.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,179.00000	1,054,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		5.00000	8,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,174.00000	2,047,000	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	38.34	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	21.90	Put		10,276.00000	10,404,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	33.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,276.00000	6,404,000	33.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,276.00000	4,404,000	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,476.00000	10,604,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,476.00000	8,604,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	34.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,476.00000	6,604,000	34.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,626.00000	10,754,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,626.00000	8,754,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		58.00000	51,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		684.00000	805,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		451.00000	365,000	12.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		77.00000	119,000	12.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,377.00000	1,251,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		3.00000	5,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,676.00000	10,804,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,676.00000	8,804,000	38.34	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	11.30	Call		413.00000	332,000	12.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		89.00000	136,000	12.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,328.00000	1,202,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		4.00000	6,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,576.00000	10,704,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,576.00000	8,704,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,578.00000	2,706,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		11.00000	11,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,587.00000	1,715,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		64.00000	55,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		640.00000	759,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		490.00000	400,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		66.00000	104,000	12.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,427.00000	1,300,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		3.00000	4,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,526.00000	10,654,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,526.00000	6,654,000	34.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,526.00000	4,654,000	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	38.34	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	22.00	Put		10,376.00000	10,504,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,376.00000	8,504,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,326.00000	10,454,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,326.00000	8,454,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	34.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,326.00000	6,454,000	34.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,326.00000	4,454,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,176.00000	10,304,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,176.00000	8,304,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,176.00000	6,304,000	33.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,176.00000	4,304,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		146.00000	120,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		322.00000	424,000	13.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		841.00000	725,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		17.00000	29,000	13.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,825.00000	1,698,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1.00000	2,000	17.71	0.00	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	21.75	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,126.00000	10,254,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,126.00000	8,254,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,026.00000	10,154,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,026.00000	8,154,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		6.00000	6,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,032.00000	2,160,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		198.00000	161,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		224.00000	315,000	13.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		983.00000	863,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		9.00000	17,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,926.00000	10,054,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,926.00000	8,054,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	34.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,426.00000	6,554,000	34.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	31.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,426.00000	5,554,000	31.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,426.00000	4,554,000	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,427.00000	3,555,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		7.00000	7,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,933.00000	2,061,000	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		33.00000	30,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		959.00000	1,084,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		247.00000	196,000	12.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		173.00000	250,000	12.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,081.00000	957,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		7.00000	11,000	13.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,075.00000	1,947,000	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	19.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	2,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,628.00000	2,756,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	35.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,976.00000	7,104,000	35.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,976.00000	5,104,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,976.00000	4,104,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		79.00000	67,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		555.00000	671,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		572.00000	474,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		48.00000	78,000	13.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	35.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,876.00000	7,004,000	35.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		15.00000	14,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,391.00000	1,518,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		97.00000	81,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		473.00000	585,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		659.00000	553,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		35.00000	57,000	13.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,626.00000	1,499,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2.00000	3,000	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,576.00000	6,704,000	34.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	31.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,576.00000	5,704,000	31.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,576.00000	4,704,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,576.00000	3,704,000	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		5.00000	5,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,081.00000	2,209,000	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		25.00000	23,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,101.00000	1,227,000	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		179.00000	146,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		255.00000	350,000	13.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		936.00000	816,000	13.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		12.00000	20,000	13.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,925.00000	1,797,000	18.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		132.00000	109,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		358.00000	463,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		794.00000	681,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		20.00000	35,000	13.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,775.00000	1,648,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1.00000	2,000	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,026.00000	6,154,000	33.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,026.00000	5,154,000	29.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		12.00000	12,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,538.00000	1,666,000	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		71.00000	61,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		597.00000	715,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,477.00000	1,350,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		3.00000	4,000	15.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	35.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,926.00000	7,054,000	35.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,926.00000	5,054,000	29.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,926.00000	4,054,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	3,000	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,429.00000	2,557,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		14.00000	13,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,440.00000	1,567,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		87.00000	74,000	14.84	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		513.00000	628,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		615.00000	513,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		41.00000	67,000	13.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,576.00000	1,449,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2.00000	3,000	16.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	35.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,826.00000	6,954,000	35.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	32.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,826.00000	5,954,000	32.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,826.00000	4,954,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,826.00000	3,954,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		16.00000	15,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,342.00000	1,469,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		107.00000	89,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		433.00000	543,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		703.00000	595,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		29.00000	49,000	13.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,676.00000	1,548,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2.00000	2,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		17.00000	17,000	18.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,293.00000	1,421,000	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		119.00000	99,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		395.00000	503,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,725.00000	1,598,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1.00000	2,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	34.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,626.00000	6,754,000	34.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	31.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,626.00000	5,754,000	31.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,626.00000	4,754,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,626.00000	3,754,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		23.00000	21,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,149.00000	1,275,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		162.00000	132,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		288.00000	386,000	13.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		888.00000	771,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		14.00000	25,000	13.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,875.00000	1,748,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1.00000	2,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		5.00000	5,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,131.00000	2,259,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	34.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,376.00000	6,504,000	34.16	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	17.00	Call		0.00000	0,000	30.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,376.00000	5,504,000	30.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,376.00000	4,504,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	1,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,377.00000	3,505,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		7.00000	8,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,833.00000	1,962,000	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,126.00000	6,254,000	33.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,126.00000	5,254,000	29.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,126.00000	4,254,000	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,127.00000	3,255,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		10.00000	10,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,636.00000	1,764,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	32.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,926.00000	6,054,000	32.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		377.00000	300,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		103.00000	154,000	12.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,278.00000	1,152,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		4.00000	6,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,274.00000	2,146,000	19.78	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	9.35	Put		0.00000	0,000	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,776.00000	5,904,000	32.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,776.00000	4,904,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		2.00000	2,000	22.77	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,778.00000	2,906,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		342.00000	270,000	12.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		118.00000	174,000	12.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,229.00000	1,103,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		5.00000	7,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,876.00000	5,004,000	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,876.00000	4,004,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,877.00000	3,005,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		7.00000	7,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,883.00000	2,011,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		36.00000	32,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		912.00000	1,036,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		277.00000	216,000	12.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		153.00000	220,000	12.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,130.00000	1,005,000	13.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		6.00000	9,000	13.79	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	9.50	Call		2,124.00000	1,997,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,276.00000	8,404,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	35.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,776.00000	6,904,000	35.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,276.00000	5,404,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,776.00000	3,904,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		4.00000	4,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,280.00000	2,408,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		43.00000	38,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		819.00000	942,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		749.00000	637,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		25.00000	41,000	13.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,224.00000	2,096,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,724.00000	3,596,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	3,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,379.00000	2,507,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,526.00000	8,654,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	35.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,026.00000	7,154,000	35.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	31.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,526.00000	5,654,000	31.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,026.00000	4,154,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,528.00000	2,656,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		27.00000	25,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,053.00000	1,179,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		531.00000	436,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		57.00000	90,000	13.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,975.00000	1,847,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1.00000	1,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,474.00000	3,346,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,976.00000	9,104,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,476.00000	7,604,000	37.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,976.00000	6,104,000	33.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,476.00000	4,604,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,977.00000	3,105,000	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		13.00000	12,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,489.00000	1,616,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		219.00000	178,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		195.00000	282,000	13.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,526.00000	1,399,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2.00000	3,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,024.00000	2,896,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,676.00000	6,804,000	34.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,676.00000	5,804,000	32.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,676.00000	4,804,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,676.00000	3,804,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	2,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,678.00000	2,806,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		4.00000	4,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,180.00000	2,308,000	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		9.00000	9,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,685.00000	1,813,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		21.00000	20,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,197.00000	1,324,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		53.00000	46,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		729.00000	850,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	3,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,479.00000	2,607,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,726.00000	6,854,000	35.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,726.00000	5,854,000	32.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,726.00000	4,854,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,726.00000	3,854,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		4.00000	4,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,230.00000	2,358,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		9.00000	9,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,735.00000	1,863,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		19.00000	18,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,245.00000	1,372,000	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		48.00000	42,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		774.00000	896,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	3,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,329.00000	2,457,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.76	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,876.00000	6,004,000	32.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		8.00000	8,000	20.37	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,784.00000	1,912,000	20.37	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	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	2,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,728.00000	2,856,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,176.00000	9,304,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,176.00000	7,304,000	36.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,176.00000	5,304,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,177.00000	3,305,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,824.00000	2,696,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,076.00000	9,204,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,076.00000	7,204,000	36.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,076.00000	5,204,000	29.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,077.00000	3,205,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,924.00000	2,796,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,126.00000	9,254,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	36.25	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	18.75	Put		7,126.00000	7,254,000	36.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,874.00000	2,746,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,376.00000	9,504,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	36.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,376.00000	7,504,000	36.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,624.00000	2,496,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,476.00000	9,604,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,476.00000	5,604,000	31.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,477.00000	3,605,000	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,524.00000	2,396,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,426.00000	9,554,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	37.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,426.00000	7,554,000	37.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,574.00000	2,446,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,526.00000	9,654,000	38.34	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	19.15	Call		0.00000	0,000	37.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,526.00000	7,654,000	37.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,527.00000	3,654,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,474.00000	2,346,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,676.00000	9,804,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,676.00000	7,804,000	37.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,324.00000	2,196,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,726.00000	9,854,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,726.00000	7,854,000	37.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,626.00000	9,754,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,626.00000	7,754,000	37.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,374.00000	2,246,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,926.00000	9,054,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,927.00000	3,055,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,074.00000	2,946,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,424.00000	2,296,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,424.00000	3,296,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,574.00000	3,446,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,374.00000	3,246,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,226.00000	9,354,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,226.00000	7,354,000	36.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,226.00000	5,354,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,227.00000	3,355,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,774.00000	2,646,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,026.00000	9,154,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,027.00000	3,155,000	23.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,974.00000	2,846,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,274.00000	3,146,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,776.00000	8,904,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,224.00000	3,096,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,276.00000	9,404,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,276.00000	7,404,000	36.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,277.00000	3,405,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,724.00000	2,596,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,876.00000	10,004,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,876.00000	8,004,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,326.00000	9,454,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	36.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,326.00000	7,454,000	36.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	30.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,326.00000	5,454,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,327.00000	3,455,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,674.00000	2,546,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,576.00000	9,704,000	38.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,576.00000	7,704,000	37.50	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.67030	11.80000		14.76	291,757.50	25	2,027.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		192.00000	160,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,192.00000	1,290,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		215.00000	180,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,115.00000	1,210,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		203.00000	169,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,153.00000	1,249,000	18.00	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.84510	11.97650		15.35	0.00	0	98.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.07950	0.08130		18.38	98,580.00	1,240	124.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		292.00000	192,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		162.00000	242,000	18.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		46.00000	25,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		916.00000	1,075,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,137.00000	958,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		7.00000	8,000	19.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/09/2010			0.08090	0.08260		23.85	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Call		400.00000	337,000	21.00	0.00	0	0.00
¥ / R	On	13/09/2010	0.08	Put		430.00000	537,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010			10.00960	10.05960		12.32	40,208,563.20	4,017	27,442.00
€ / R	On	14/06/2010	12.10	Call		1.00000	1,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	12.10	Put		2,041.00000	2,091,000	19.07	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Call		2.00000	2,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	11.90	Put		1,842.00000	1,892,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Call		1.00000	1,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	12.00	Put		1,941.00000	1,991,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	19.30	Put		9,240.00000	9,290,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	14/06/2010	17.30	Put		7,240.00000	7,290,000	34.48	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Call		0.00000	0,000	30.59	0.00	0	0.00
€ / R	On	14/06/2010	15.30	Put		5,240.00000	5,290,000	30.59	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Call		0.00000	0,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	13.30	Put		3,240.00000	3,290,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	11.30	Call		8.00000	6,000	16.46	0.00	0	25.00
€ / R	On	14/06/2010	11.30	Put		1,248.00000	1,296,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	10.30	Call		106.00000	90,000	13.28	0.00	0	20.00
€ / R	On	14/06/2010	10.30	Put		346.00000	380,000	13.28	0.00	0	271.00
€ / R	On	14/06/2010	9.30	Call		774.00000	727,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	9.30	Put		14.00000	17,000	13.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,760.00000	1,710,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,760.00000	2,710,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	15.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,540.00000	9,590,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	34.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,540.00000	7,590,000	34.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,540.00000	5,590,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,540.00000	3,590,000	24.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		4.00000	3,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,544.00000	1,593,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		49.00000	41,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		589.00000	631,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		506.00000	463,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		46.00000	53,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,461.00000	1,411,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	15.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,460.00000	2,410,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,640.00000	9,690,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.96	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	17.70	Put		7,640.00000	7,690,000	34.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,640.00000	5,690,000	31.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,640.00000	3,690,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		3.00000	2,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,643.00000	1,692,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		37.00000	31,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		677.00000	721,000	14.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		426.00000	385,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		66.00000	75,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,361.00000	1,311,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	1,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,360.00000	2,310,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,290.00000	9,340,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,290.00000	7,340,000	34.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,290.00000	5,340,000	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,290.00000	3,340,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		7.00000	6,000	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,297.00000	1,346,000	16.62	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	10.35	Call		93.00000	79,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		383.00000	419,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		727.00000	681,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		17.00000	21,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,710.00000	1,660,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,710.00000	2,660,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,340.00000	9,390,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,340.00000	7,390,000	34.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,340.00000	5,390,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,340.00000	3,390,000	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	5,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,346.00000	1,395,000	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		82.00000	69,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		422.00000	459,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		682.00000	635,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	25,000	13.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,660.00000	1,610,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,660.00000	2,610,000	16.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,490.00000	9,540,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,490.00000	7,540,000	34.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,490.00000	5,540,000	31.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,490.00000	3,540,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		4.00000	3,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,494.00000	1,543,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		56.00000	46,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		546.00000	586,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		549.00000	504,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		39.00000	44,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,510.00000	1,460,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,510.00000	2,460,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,390.00000	9,440,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,390.00000	7,440,000	34.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,390.00000	5,440,000	31.08	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	13.45	Call		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,390.00000	3,440,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		5.00000	4,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,395.00000	1,444,000	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		72.00000	61,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		462.00000	501,000	13.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		636.00000	591,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		26.00000	31,000	13.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,610.00000	1,560,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,610.00000	2,560,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,440.00000	9,490,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,440.00000	7,490,000	34.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,440.00000	5,490,000	31.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,440.00000	3,490,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	4,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,445.00000	1,494,000	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		63.00000	53,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		503.00000	543,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		592.00000	547,000	13.26	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		32.00000	37,000	13.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,560.00000	1,510,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,560.00000	2,510,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,790.00000	9,840,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,790.00000	7,840,000	35.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,790.00000	5,840,000	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,790.00000	3,840,000	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	2,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,792.00000	1,842,000	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		25.00000	21,000	15.03	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		815.00000	861,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		316.00000	279,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		106.00000	119,000	12.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,212.00000	1,162,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	14.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,210.00000	2,160,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,740.00000	9,790,000	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	35.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,740.00000	7,790,000	35.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,740.00000	5,790,000	32.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,740.00000	3,790,000	25.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	2,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,742.00000	1,792,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		29.00000	24,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		769.00000	814,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		351.00000	312,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		91.00000	102,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,262.00000	1,212,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,260.00000	2,210,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,840.00000	9,890,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,840.00000	7,890,000	35.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,840.00000	5,890,000	32.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,840.00000	3,890,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		22.00000	18,000	15.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		862.00000	908,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		283.00000	247,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		123.00000	137,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,162.00000	1,113,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	3,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,160.00000	2,110,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,890.00000	9,940,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,890.00000	7,940,000	35.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,890.00000	5,940,000	32.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,890.00000	3,940,000	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,892.00000	1,941,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		19.00000	16,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		909.00000	956,000	15.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		251.00000	218,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		141.00000	158,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,113.00000	1,063,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,110.00000	2,060,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	18.02	0.00	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	19.75	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,690.00000	9,740,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	35.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,690.00000	7,740,000	35.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,690.00000	5,740,000	32.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,690.00000	3,740,000	25.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		3.00000	2,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,693.00000	1,742,000	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		33.00000	27,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		723.00000	767,000	14.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		387.00000	348,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		77.00000	88,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,311.00000	1,261,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	1,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,310.00000	2,260,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,940.00000	9,990,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,940.00000	7,990,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,940.00000	5,990,000	32.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,940.00000	3,990,000	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		17.00000	14,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		957.00000	1,004,000	15.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		222.00000	190,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		162.00000	180,000	12.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,064.00000	1,014,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,060.00000	2,010,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		10,090.00000	10,140,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		8,090.00000	8,140,000	35.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		6,090.00000	6,140,000	33.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	26.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		4,090.00000	4,140,000	26.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		2,091.00000	2,141,000	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	9,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		1,101.00000	1,149,000	15.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		154.00000	132,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		244.00000	272,000	12.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		917.00000	869,000	13.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		7.00000	9,000	13.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		1,910.00000	1,860,000	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.59	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.16610	10.21630		13.41	0.00	0	4,783.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		71.00000	68,000	18.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,520.00000	1,567,000	18.19	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		353.00000	328,000	13.57	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		337.00000	362,000	13.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.32290	10.37290		13.89	0.00	0	2,001.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,827.00000	9,877,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,828.00000	7,878,000	24.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		4.00000	4,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,831.00000	5,881,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		35.00000	35,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,862.00000	3,912,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		121.00000	119,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,948.00000	1,996,000	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		238.00000	229,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,065.00000	1,106,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		542.00000	513,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		369.00000	390,000	13.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,231.00000	1,181,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	58,000	12.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,184.00000	2,135,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		11.00000	12,000	15.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		132.00000	130,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,809.00000	1,857,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,877.00000	9,927,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,878.00000	7,928,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		4.00000	4,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,881.00000	5,931,000	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		34.00000	35,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,911.00000	3,962,000	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		117.00000	116,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,994.00000	2,043,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		229.00000	220,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,106.00000	1,147,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		518.00000	491,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		395.00000	418,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,185.00000	1,135,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		62.00000	62,000	12.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,135.00000	2,085,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		12.00000	12,000	14.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,577.00000	10,627,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,578.00000	8,628,000	24.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		3.00000	2,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,580.00000	6,629,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		17.00000	17,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,594.00000	4,644,000	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		73.00000	73,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,650.00000	2,700,000	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		141.00000	138,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,718.00000	1,765,000	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		289.00000	276,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		866.00000	903,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		676.00000	641,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		253.00000	268,000	13.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,461.00000	1,412,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		38.00000	39,000	12.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,477.00000	10,527,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,478.00000	8,528,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		3.00000	3,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,480.00000	6,530,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		19.00000	19,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,496.00000	4,546,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		78.00000	77,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,555.00000	2,604,000	20.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		150.00000	147,000	18.13	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	11.85	Put		1,627.00000	1,674,000	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		313.00000	299,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		790.00000	826,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		736.00000	699,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		213.00000	226,000	13.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,555.00000	1,506,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		32.00000	33,000	13.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,627.00000	9,677,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		2.00000	1,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,629.00000	7,678,000	24.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		5.00000	5,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,632.00000	5,682,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		39.00000	39,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,666.00000	3,716,000	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		137.00000	134,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,764.00000	1,811,000	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		278.00000	266,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		905.00000	943,000	15.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		647.00000	613,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		274.00000	290,000	13.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,415.00000	1,365,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		42.00000	42,000	12.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,382.00000	2,332,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		9.00000	9,000	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	20.10	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,727.00000	9,777,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		2.00000	1,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,729.00000	7,778,000	24.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		5.00000	4,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,732.00000	5,781,000	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		37.00000	37,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,764.00000	3,814,000	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		128.00000	126,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,855.00000	1,903,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		257.00000	246,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		984.00000	1,023,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		593.00000	561,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		320.00000	338,000	13.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,322.00000	1,272,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		49.00000	49,000	12.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,283.00000	2,233,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		10.00000	10,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,027.00000	10,077,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,028.00000	8,078,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,030.00000	6,080,000	22.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		31.00000	30,000	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,058.00000	4,107,000	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		107.00000	105,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,134.00000	2,182,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		205.00000	198,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,232.00000	1,275,000	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		454.00000	431,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		481.00000	508,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,056.00000	1,010,000	12.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	87,000	12.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,988.00000	1,939,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		15.00000	16,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,177.00000	10,227,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,178.00000	8,228,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		3.00000	3,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,180.00000	6,230,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		26.00000	26,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,203.00000	4,253,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		96.00000	95,000	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,273.00000	2,322,000	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		184.00000	178,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,361.00000	1,405,000	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		400.00000	381,000	14.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		577.00000	608,000	14.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		941.00000	898,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		118.00000	125,000	12.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,842.00000	1,793,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		19.00000	20,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,477.00000	9,527,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,479.00000	7,529,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		6.00000	6,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,483.00000	5,533,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		42.00000	43,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,519.00000	3,570,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,530.00000	2,480,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		7.00000	7,000	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,527.00000	9,577,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,529.00000	7,579,000	23.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		6.00000	6,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,533.00000	5,583,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		41.00000	41,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,568.00000	3,618,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		146.00000	142,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,673.00000	1,719,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		301.00000	287,000	15.54	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	13/12/2010	Foreign Exchange Future	10.90	Put		828.00000	864,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		705.00000	669,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		232.00000	246,000	13.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,508.00000	1,459,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		35.00000	36,000	13.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,481.00000	2,431,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		8.00000	8,000	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,577.00000	9,627,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,579.00000	7,629,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		6.00000	5,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,583.00000	5,632,000	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		40.00000	40,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,617.00000	3,667,000	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,431.00000	2,381,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		8.00000	8,000	15.93	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			345.01500	344.26900			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			317.50700	316.65200			6,350,140.00	2	987.00
ALBI	On	05/08/2010	Index Future			317.54100	316.68800			0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future			6.86740	6.96630		9.04	0.00	0	10,882.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.06	0.00	0	0.00
AU\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,634.00000	7,733,000	40.06	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	12.60	Call		0.00000	0,000	34.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,634.00000	5,733,000	34.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,634.00000	3,733,000	34.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		1.00000	1,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,635.00000	1,734,000	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		385.00000	294,000	11.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		19.00000	27,000	11.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,366.00000	1,267,000	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	16.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,366.00000	2,267,000	14.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	14.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,366.00000	3,267,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,366.00000	4,267,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,584.00000	7,683,000	39.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,584.00000	5,683,000	34.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,584.00000	3,683,000	34.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	22.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,585.00000	1,684,000	22.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		431.00000	339,000	11.68	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	6.55	Put		15.00000	22,000	11.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,416.00000	1,317,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	16.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,416.00000	2,317,000	14.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	14.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,416.00000	3,317,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,416.00000	4,317,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,534.00000	7,633,000	39.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,534.00000	5,633,000	34.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,534.00000	3,633,000	34.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	21.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,535.00000	1,634,000	21.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		478.00000	384,000	12.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		12.00000	17,000	12.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,466.00000	1,367,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,466.00000	2,367,000	14.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	14.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,466.00000	3,367,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,466.00000	4,367,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		296.00000	210,000	10.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		30.00000	43,000	10.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,884.00000	7,983,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,884.00000	5,983,000	34.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,884.00000	3,983,000	36.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,885.00000	1,984,000	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		174.00000	102,000	9.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		58.00000	85,000	9.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,117.00000	1,019,000	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,116.00000	2,017,000	14.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,116.00000	3,017,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,116.00000	4,017,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,784.00000	7,883,000	40.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.32	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	12.75	Put		5,784.00000	5,883,000	34.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	35.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,784.00000	3,883,000	35.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		1.00000	1,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,785.00000	1,884,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		253.00000	171,000	9.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		37.00000	54,000	9.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,216.00000	1,118,000	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		0.00000	1,000	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,216.00000	2,117,000	14.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	14.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,216.00000	3,117,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,216.00000	4,117,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,934.00000	8,033,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	34.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,934.00000	6,033,000	34.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	36.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,934.00000	4,033,000	36.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		1.00000	1,000	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,935.00000	2,034,000	24.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		139.00000	82,000	9.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		73.00000	115,000	9.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,067.00000	969,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		1.00000	2,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,066.00000	1,967,000	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		3,066.00000	2,967,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	13.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,066.00000	3,967,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,834.00000	7,933,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	34.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,834.00000	5,933,000	34.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	35.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,834.00000	3,933,000	35.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		1.00000	1,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,835.00000	1,934,000	23.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		212.00000	135,000	9.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		46.00000	68,000	9.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,167.00000	1,068,000	17.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		1.00000	1,000	17.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,166.00000	2,067,000	14.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	14.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,166.00000	3,067,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,166.00000	4,067,000	13.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	40.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,684.00000	7,783,000	40.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	34.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,684.00000	5,783,000	34.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	35.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,684.00000	3,783,000	35.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		1.00000	1,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,685.00000	1,784,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		340.00000	251,000	10.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		24.00000	34,000	10.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,316.00000	1,218,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		0.00000	1,000	17.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,316.00000	2,217,000	14.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	14.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,316.00000	3,217,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,316.00000	4,217,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,184.00000	8,283,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	35.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,184.00000	6,283,000	35.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	35.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,184.00000	4,283,000	35.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	0,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,185.00000	2,283,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		46.00000	28,000	11.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		230.00000	311,000	11.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		819.00000	721,000	15.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		3.00000	4,000	15.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,816.00000	1,717,000	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		0.00000	0,000	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,816.00000	2,717,000	13.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	13.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,816.00000	3,717,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,134.00000	8,233,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,134.00000	6,233,000	35.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	35.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,134.00000	4,233,000	35.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,135.00000	2,233,000	25.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		57.00000	34,000	10.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		191.00000	267,000	10.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		869.00000	771,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		3.00000	4,000	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,866.00000	1,767,000	15.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	15.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,866.00000	2,767,000	13.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	13.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,866.00000	3,767,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,034.00000	8,133,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	34.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,034.00000	6,133,000	34.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,034.00000	4,133,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		1.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,035.00000	2,133,000	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		86.00000	53,000	10.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		120.00000	186,000	10.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		968.00000	870,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		2.00000	3,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,966.00000	1,867,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	14.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,966.00000	2,867,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	13.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,966.00000	3,867,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		7,984.00000	8,083,000	40.90	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	12.95	Call		0.00000	0,000	34.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,984.00000	6,083,000	34.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,984.00000	4,083,000	36.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,985.00000	2,084,000	24.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		106.00000	66,000	9.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		90.00000	149,000	9.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,018.00000	919,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	16.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,016.00000	1,917,000	14.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	14.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,016.00000	2,917,000	13.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	13.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,016.00000	3,917,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,234.00000	8,333,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	35.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,234.00000	6,333,000	35.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	35.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,234.00000	4,333,000	35.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,235.00000	2,333,000	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		38.00000	23,000	11.71	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	7.20	Put		272.00000	356,000	11.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		770.00000	672,000	14.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	5,000	14.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,766.00000	1,667,000	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,766.00000	2,667,000	13.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	13.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,766.00000	3,667,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,084.00000	8,183,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,084.00000	6,183,000	34.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,084.00000	4,183,000	35.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		1.00000	0,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,085.00000	2,183,000	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		70.00000	43,000	10.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		154.00000	226,000	10.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		918.00000	820,000	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,916.00000	1,817,000	15.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	15.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,916.00000	2,817,000	13.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	13.67	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	3.05	Call		3,916.00000	3,817,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,284.00000	8,383,000	40.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,284.00000	6,383,000	35.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,284.00000	4,383,000	35.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,284.00000	2,383,000	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		31.00000	19,000	12.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		315.00000	402,000	12.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		720.00000	623,000	14.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	6,000	14.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,716.00000	1,617,000	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,716.00000	2,617,000	13.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	13.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,716.00000	3,617,000	13.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	13.47	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.89980	6.99920		10.72	0.00	0	4,490.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.93220	7.02760		11.56	0.00	0	750.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.46780	7.56380		10.49	0.00	0	95.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		304.00000	227,000	11.29	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		40.00000	59,000	11.29	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		264.00000	191,000	11.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		50.00000	73,000	11.03	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		346.00000	265,000	11.56	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		32.00000	47,000	11.56	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.57760	7.67390		11.61	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			138.42400	138.28600			0.00	0	2.00
GOVI On	06/05/2010	GOVI			319.00300	318.17300		6.80	0.00	0	325.00
GOVI On	06/05/2010	GOVI	309.80	Call		84,084.00000	92,187,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		354.00000	157,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			324.51100	323.66900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		96,316.00000	102,724,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		15,626.00000	13,614,000	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			363.80500	363.23800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	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
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.36100	6.36100			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.36900	6.36900			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.36900	6.36900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.41900	6.41900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.56000	6.56000			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.82400	6.82400			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.20000	7.20000			0.00	0	3,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			7.51000	7.51000			0.00	0	7,500.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.62200	7.62200			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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.50	Call	0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put	0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call	0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put	250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call	250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put	0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call	0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put	0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call	0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put	250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call	250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put	0.00000	0,000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			308.99400	308.01800		0.00	0	3.00
R155	On	06/05/2010	Bond Future			6.84600	6.88100	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call	798.00000	843,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put	0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call	862.00000	908,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put	0.00000	0,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call	734.00000	779,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put	0.00000	0,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			7.76900	7.80000	3.50	0.00	0	6,105.00
R157	On	06/05/2010	Bond Future	8.50	Call	3,407.00000	3,561,000	3.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Call		1,041.00000	1,172,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.00	Put		55.00000	32,000	3.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	7.90	Call		646.00000	751,000	3.48	0.00	0	10.00
R157	On	06/05/2010	Bond Future	7.90	Put		152.00000	103,000	3.48	0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.83200	7.86500		3.75	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,164.00000	4,309,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		72.00000	61,000	3.92	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,129.00000	3,263,000	3.87	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		175.00000	153,000	3.87	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		5,243.00000	5,394,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		27.00000	22,000	3.96	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		380.00000	340,000	3.81	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,182.00000	2,298,000	3.81	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.84000	7.87500		4.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,267.00000	3,388,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		488.00000	451,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,440.00000	3,564,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		443.00000	408,000	4.13	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,093.00000	3,212,000	4.10	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		534.00000	495,000	4.10	0.00	0	0.00
R186	On	06/05/2010	Bond Future			8.67800	8.73900		7.75	0.00	0	17,729.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,554.00000	3,101,000	7.91	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		74.00000	30,000	7.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future			8.73600	8.79900		9.25	0.00	0	2,722.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,959.00000	5,425,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		787.00000	652,000	9.41	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		2,048.00000	2,337,000	9.14	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		2,515.00000	2,203,000	9.14	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,725.00000	9,285,000	9.76	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		188.00000	147,000	9.76	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,707.00000	11,288,000	9.95	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		85.00000	64,000	9.95	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			8.76600	8.83100		9.50	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		5,555.00000	5,980,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,716.00000	1,528,000	9.67	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,866.00000	6,302,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,582.00000	1,405,000	9.70	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		5,251.00000	5,664,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,860.00000	1,660,000	9.63	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,652.00000	3,332,000	9.39	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,887.00000	3,180,000	9.39	0.00	0	7,500.00
R201	On	06/05/2010	Bond Future			7.73000	7.76100		3.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		2,838.00000	2,959,000	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			7.79800	7.83100		3.75	0.00	0	688.00
R201	On	05/08/2010	Bond Future	9.00	Call		4,251.00000	4,370,000	4.01	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		23.00000	19,000	4.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			7.80200	7.83700		3.75	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		2,671.00000	2,767,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		364.00000	336,000	3.81	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		2,808.00000	2,906,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		329.00000	304,000	3.82	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,536.00000	2,629,000	3.80	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		400.00000	370,000	3.80	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.33000	8.36100		5.00	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		3,369.00000	3,537,000	5.20	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.20	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.40200	8.43400		5.75	0.00	0	1,607.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,311.00000	4,460,000	6.07	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		158.00000	140,000	6.07	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.43500	8.46800		6.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,352.00000	4,487,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		475.00000	442,000	6.21	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,552.00000	4,689,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		434.00000	403,000	6.23	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		4,156.00000	4,288,000	6.19	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		521.00000	485,000	6.19	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.44000	8.47100		5.50	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		3,068.00000	3,251,000	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		5,853.00000	6,037,000	5.98	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	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		351.00000	262,000	5.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		522.00000	617,000	5.50	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.51100	8.54300		6.75	0.00	0	1,112.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,216.00000	4,374,000	6.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		244.00000	217,000	6.99	0.00	0	780.00
R204	On	04/11/2010	Bond Future			8.54300	8.57600		6.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,378.00000	4,520,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		670.00000	625,000	6.99	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		4,589.00000	4,735,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		613.00000	573,000	7.02	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,169.00000	4,308,000	6.96	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		729.00000	682,000	6.96	0.00	0	0.00
R206	On	06/05/2010	Bond Future			7.72200	7.75300		2.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		3,067.00000	3,164,000	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			7.80600	7.84000		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		3,350.00000	3,448,000	3.14	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		13.00000	11,000	3.14	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.80800	7.84400		3.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,057.00000	2,134,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		270.00000	248,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,165.00000	2,244,000	3.05	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		244.00000	224,000	3.05	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Call		1,951.00000	2,027,000	3.04	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		299.00000	276,000	3.04	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.51000	8.55100		6.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		4,163.00000	4,415,000	6.49	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	6.49	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.57800	8.62100		7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		5,241.00000	5,476,000	7.90	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		156.00000	132,000	7.90	0.00	0	0.00
R207	On	04/11/2010	Bond Future			8.60700	8.65100		7.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		4,242.00000	4,436,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		798.00000	732,000	7.76	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,457.00000	4,655,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		733.00000	671,000	7.79	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		4,031.00000	4,221,000	7.73	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		868.00000	798,000	7.73	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.56900	8.59900		6.75	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		4,026.00000	4,217,000	7.04	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1.00000	0,000	7.04	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.63100	8.66300		8.00	0.00	0	1,249.00
R208	On	05/08/2010	Bond Future	9.50	Call		5,226.00000	5,405,000	8.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		186.00000	165,000	8.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.66200	8.69500		8.25	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		4,181.00000	4,330,000	8.39	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		847.00000	792,000	8.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call		4,402.00000	4,554,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		776.00000	724,000	8.42	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,964.00000	4,110,000	8.36	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		923.00000	866,000	8.36	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.68600	8.74700		10.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		57.00000	102,000	9.88	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		2,090.00000	1,641,000	9.88	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.73000	8.79300		11.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,738.00000	1,984,000	11.61	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		2,082.00000	1,823,000	11.61	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.75300	8.81700		12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,481.00000	3,789,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		2,052.00000	1,849,000	12.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,711.00000	4,030,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,899.00000	1,708,000	12.54	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,261.00000	3,557,000	12.47	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		2,218.00000	2,003,000	12.47	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			315.09000	314.27100			0.00	0	100.00
<b>Total for Derivatives :</b>										<b>96,425,586.70</b>	<b>13,129</b>	<b>768,689.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			6.82500	6.86000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.76000	7.79000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.67000	8.73000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.72000	7.75000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.32000	8.35000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.43000	8.46000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.70500	7.73500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.50000	8.54000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.55500	8.59000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.68000	8.73500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>96,425,586.70</b>	<b>13,129</b>	<b>768,689.00</b>